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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2017

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			10.25843	79.45038	10.35671	78.81008			0.00	0	9,466
ES33 On 03/08/2017 Bond Future			10.33094	80.96913	10.43232	80.31733			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.40206	78.76934	10.50669	78.10532			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 04/05/2017 Bond Future	10.55	Call			1,236.69000	1.23669	1,876,990		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			1,299.87000	1.29987	1,940,170		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			1,173.44000	1.17344	1,813,740		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			683.46000	0.68346	1,335,260		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			746.47000	0.74647	1,398,270		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			620.37000	0.62037	1,272,170		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/11/2017 Bond Future	10.66	Call			957.84000	0.95784	1,621,860		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			1,019.70000	1.01970	1,683,720		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			1,081.48000	1.08148	1,745,500		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			10.38941	83.58286	10.48780	82.84161			0.00	0	8,777
ES42 On 03/08/2017 Bond Future			10.46020	85.18062	10.56160	84.42603			0.00	0	0
ES42 On 02/11/2017 Bond Future			10.52856	82.59464	10.63315	81.82585			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			129.35899	129.35899	129.27048	129.27048			0.00	0	3,234
I2025 On 03/08/2017 Bond Future			130.51080	130.51080	130.42229	130.42229			0.00	0	0
I2025 On 02/11/2017 Bond Future			133.10830	133.10830	133.01849	133.01849			0.00	0	0
Total I2025 Future									0.00	0	3,234
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			3,289.52000	3.28952	3,201,010		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			3,299.52000	3.29952	3,211,010		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.58	Put			3,309.52000	3.30952	3,221,010		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.97	Put			3,547.71000	3.54771	3,459,200		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.98	Put			3,557.71000	3.55771	3,469,200		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.96	Put			3,537.71000	3.53771	3,449,200		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.96	Call			58.49000	0.05849	148,300		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			48.49000	0.04849	138,300		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			38.49000	0.03849	128,300		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	3,234
I2029 On 04/05/2017 Bond Future			100.85808	100.85808	100.86191	100.86191			0.00	0	2,272
Total I2029 Future									0.00	0	2,272
I2029 On 04/05/2017 Bond Future	100.66	Call			201.91000	0.20191	198,080		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			191.91000	0.19191	188,080		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Call			211.91000	0.21191	208,080		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	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			106.51191	106.51191	106.51579	106.51579			0.00	0	5,778
I2033	On	03/08/2017	Bond Future			108.56802	108.56802	108.57333	108.57333			0.00	0	0
I2033	On	02/11/2017	Bond Future			109.63855	109.63855	109.64430	109.64430			0.00	0	0
Total I2033 Future												0.00	0	5,778
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			4,334.21000	4.33421	4,338,090		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			4,314.21000	4.31421	4,318,090		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			4,324.21000	4.32421	4,328,090		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			4,556.67000	4.55667	4,561,980		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			4,566.67000	4.56667	4,571,980		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			4,546.67000	4.54667	4,551,980		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			435.70000	0.43570	441,450		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			445.70000	0.44570	451,450		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			425.70000	0.42570	431,450		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		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			133.84172	133.84172	133.84679	133.84679			0.00	0	20,553
I2038	On	03/08/2017	Bond Future			134.91169	134.91169	134.91874	134.91874			0.00	0	0
I2038	On	02/11/2017	Bond Future			137.59699	137.59699	137.60452	137.60452			0.00	0	0
Total I2038 Future												0.00	0	20,553
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			5,933.21000	5.93321	5,938,280		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			5,943.21000	5.94321	5,948,280		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	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	139.77	Put			5,923.21000	5.92321	5,928,280		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			6,261.26000	6.26126	6,268,310		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			6,241.26000	6.24126	6,248,310		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			6,251.26000	6.25126	6,258,310		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			794.52000	0.79452	786,990		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			784.52000	0.78452	776,990		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			804.52000	0.80452	796,990		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,553
I2046	On	04/05/2017	Bond Future			131.88889	131.88889	131.89383	131.89383			0.00	0	20,133
I2046	On	03/08/2017	Bond Future			134.43479	134.43479	134.44167	134.44167			0.00	0	0
I2046	On	02/11/2017	Bond Future			135.50605	135.50605	135.51381	135.51381			0.00	0	0
Total I2046 Future												0.00	0	20,133
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			6,436.17000	6.43617	6,441,110		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			6,446.17000	6.44617	6,451,110		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			6,426.17000	6.42617	6,431,110		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			6,738.33000	6.73833	6,745,210		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			6,748.33000	6.74833	6,755,210		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			6,728.33000	6.72833	6,735,210		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			796.19000	0.79619	803,950		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			806.19000	0.80619	813,950		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			786.19000	0.78619	793,950		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	20,133
I2050	On	04/05/2017	Bond Future			142.72872	142.72872	142.73397	142.73397			0.00	0	24,054

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			143.80522	143.80522	143.81247	143.81247			0.00	0	0
I2050	On	02/11/2017	Bond Future			146.66724	146.66724	146.67522	146.67522			0.00	0	0
Total I2050 Future												0.00	0	24,054
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			5,106.03000	5.10603	5,111,280		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			5,116.03000	5.11603	5,121,280		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			5,096.03000	5.09603	5,101,280		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			5,417.53000	5.41753	5,424,780		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			5,427.53000	5.42753	5,434,780		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			5,407.53000	5.40753	5,414,780		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			2,015.22000	2.01522	2,007,240		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			2,005.22000	2.00522	1,997,240		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			2,025.22000	2.02522	2,017,240		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,054
R186	On	04/05/2017	Bond Future			8.54976	116.60430	8.66309	115.81410		8.13	59,701,401.60	512	109,914
R186	On	03/08/2017	Bond Future			8.58254	113.53035	8.70038	112.72619		8.41	0.00	0	0
R186	On	02/11/2017	Bond Future			8.60682	115.76427	8.72945	114.94514		8.26	0.00	0	0
Total R186 Future												59,701,401.60	512	109,914
R186	On	04/05/2017	Bond Future	8.44	Put			2,298.51000	2.29851	1,790,120	8.01	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			735.86000	0.73586	1,017,670	8.01	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			2,744.09000	2.74409	3,343,930	8.26	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			573.45000	0.57345	383,090	8.26	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			2,547.39000	2.54739	3,127,960	8.24	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Call			3,922.96000	3.92296	4,608,250	8.39	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			278.59000	0.27859	173,680	8.39	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.70	Put			1,261.15000	1.26115	915,830	8.11	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			1,516.91000	1.51691	1,961,790	8.11	0.00	0	500
R186	On	04/05/2017	Bond Future	8.95	Call			2,596.02000	2.59602	3,181,500	8.24	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			750.74000	0.75074	515,510	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			729.22000	0.72922	499,230	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,404.26000	2.40426	2,969,640	8.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/05/2017	Bond Future	8.91	Put			708.18000	0.70818	483,360	8.22	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,310.73000	2.31073	2,865,700	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.95	Put			628.42000	0.62842	423,700	8.24	0.00	0	2,600
R186	On	04/05/2017	Bond Future	8.94	Put			647.59000	0.64759	437,960	8.24	0.00	0	500
R186	On	04/05/2017	Bond Future	8.90	Call			2,357.28000	2.35728	2,917,490	8.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			3,175.65000	3.17565	3,677,820	8.51	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,697.33000	1.69733	1,395,340	8.51	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			3,216.64000	3.21664	3,722,200	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			5,139.55000	5.13955	5,768,530	8.77	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			841.89000	0.84189	666,710	8.77	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			2,895.91000	2.89591	3,373,910	8.47	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,671.63000	1.67163	1,373,030	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			3,134.92000	3.13492	3,633,690	8.51	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			1,885.92000	1.88592	1,559,760	8.47	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Put			1,723.34000	1.72334	1,417,950	8.51	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			5,904.03000	5.90403	6,567,230	8.86	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			645.71000	0.64571	504,750	8.86	0.00	0	6,500
R186	On	02/11/2017	Bond Future	8.90	Call			3,633.33000	3.63333	4,112,450	8.35	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,507.32000	2.50732	2,167,310	8.35	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,557.84000	3.55784	4,031,490	8.34	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,563.08000	2.56308	2,217,600	8.34	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,595.48000	3.59548	4,071,880	8.34	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,535.07000	2.53507	2,192,340	8.34	0.00	0	0
Total R186 Option												0.00	0	17,309
Total For R186												59,701,401.60	512	127,223
R197	On	04/05/2017	Bond Future			301.18740	301.18740	301.19942	301.19942			0.00	0	1,063
R197	On	03/08/2017	Bond Future			300.04871	300.04871	300.06492	300.06492			0.00	0	0
R197	On	02/11/2017	Bond Future			306.02064	306.02064	306.03817	306.03817			0.00	0	0
Total R197 Future												0.00	0	1,063
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			7,380.58000	7.38058	7,392,600		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Put			7,390.58000	7.39058	7,402,600		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			7,400.58000	7.40058	7,412,600		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			7,995.08000	7.99508	8,011,290		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			8,005.08000	8.00508	8,021,290		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.05	Put			7,985.08000	7.98508	8,001,290		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			868.17000	0.86817	850,640		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			888.17000	0.88817	870,640		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			878.17000	0.87817	860,640		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			247.84242	247.84242	247.85131	247.85131			0.00	0	33,757
R202	On	03/08/2017	Bond Future			248.93349	248.93349	248.94615	248.94615			0.00	0	0
R202	On	02/11/2017	Bond Future			253.88793	253.88793	253.90186	253.90186			0.00	0	0
Total R202 Future												0.00	0	33,757
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			8,868.69000	8.86869	8,877,580		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			8,878.69000	8.87869	8,887,580		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			8,858.69000	8.85869	8,867,580		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			9,423.85000	9.42385	9,436,510		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			9,403.85000	9.40385	9,416,510		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			9,413.85000	9.41385	9,426,510		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			0.00000	0.00000	12,070		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			8.14000	0.00814	22,070		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			11.86000	0.01186	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			0.00000	0.00000	2,070		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			1.86000	0.00186	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	33,757
R2023	On	04/05/2017	Bond Future			8.10142	99.85287	8.20998	99.36378		5.83	0.00	0	19,233
R2023	On	03/08/2017	Bond Future			8.11782	101.76161	8.23220	101.26414		5.63	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.12823	99.83198	8.24904	99.32550		5.09	0.00	0	0
Total R2023 Future												0.00	0	19,233
R2023	On	04/05/2017	Bond Future	8.61	Put			254.03000	0.25403	163,640	5.97	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,960.84000	1.96084	2,354,280	5.96	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			272.17000	0.27217	176,520	5.96	0.00	0	0

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	Call			1,995.59000	1.99559	2,391,690	5.97	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			262.97000	0.26297	169,980	5.97	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			2,030.58000	2.03058	2,429,280	5.97	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,328.18000	2.32818	2,670,360	5.74	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			791.87000	0.79187	636,580	5.74	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,357.20000	2.35720	2,701,420	5.75	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			778.38000	0.77838	625,130	5.75	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,299.54000	2.29954	2,639,650	5.74	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			805.77000	0.80577	648,410	5.74	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,034.16000	1.03416	859,770	5.19	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,352.94000	2.35294	2,681,300	5.19	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,063.92000	1.06392	885,800	5.19	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,379.23000	2.37923	2,709,460	5.19	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,049.11000	1.04911	872,860	5.19	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,405.37000	2.40537	2,737,460	5.19	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	19,233
R203	On	04/05/2017	Bond Future			7.15803	101.55582	7.15198	101.55793		0.28	0.00	0	31,101
Total R203 Future												0.00	0	31,101
R203	On	04/05/2017	Bond Future	6.92	Call			12.19000	0.01219	11,460	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			93.47000	0.09347	94,850	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			12.95000	0.01295	12,190	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			90.72000	0.09072	92,070	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			11.47000	0.01147	10,770	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			96.26000	0.09626	97,670	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			8.93811	95.09674	9.04603	94.32990			0.00	0	32,136
R2030	On	03/08/2017	Bond Future			8.97945	92.90781	9.09094	92.12726			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.00988	94.73607	9.12498	93.94083			0.00	0	0
Total R2030 Future												0.00	0	32,136
R2030	On	04/05/2017	Bond Future	9.33	Call			1,976.57000	1.97657	2,743,410		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			2,045.10000	2.04510	2,811,940		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			1,907.97000	1.90797	2,674,810		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			1,643.49000	1.64349	2,424,040		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2017	Bond Future	9.34	Call			1,711.36000	1.71136	2,491,910		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			1,779.15000	1.77915	2,559,700		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,594.99000	1.59499	2,390,230		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,460.75000	1.46075	2,255,990		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			1,527.91000	1.52791	2,323,150		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	32,136
R2032	On	04/05/2017	Bond Future			9.07194	94.22056	9.18502	93.35606		11.83	0.00	0	19,129
R2032	On	03/08/2017	Bond Future			9.11136	96.02167	9.22789	95.14161		11.76	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.14615	93.75207	9.26630	92.85543		11.66	0.00	0	0
Total R2032 Future												0.00	0	19,129
R2032	On	04/05/2017	Bond Future	9.45	Call			2,813.05000	2.81305	3,429,920	11.99	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			831.83000	0.83183	584,200	11.99	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,864.10000	2.86410	3,486,190	12.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			809.31000	0.80931	566,900	12.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			2,762.40000	2.76240	3,374,000	11.98	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			854.83000	0.85483	601,930	11.98	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,640.69000	3.64069	4,183,240	11.91	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			2,069.08000	2.06908	1,731,570	11.91	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,684.46000	3.68446	4,230,510	11.91	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			2,039.71000	2.03971	1,705,700	11.91	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,596.93000	3.59693	4,135,990	11.90	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			2,098.55000	2.09855	1,757,550	11.90	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			4,345.17000	4.34517	4,887,370	11.84	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			2,708.38000	2.70838	2,353,940	11.84	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			4,387.45000	4.38745	4,932,500	11.85	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,678.46000	2.67846	2,326,870	11.85	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			4,302.80000	4.30280	4,842,140	11.84	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,738.28000	2.73828	2,380,980	11.84	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			9.23232	98.56992	9.32982	97.75033			0.00	0	8,250
R2035	On	03/08/2017	Bond Future			9.27290	100.45412	9.37325	99.61983			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.31120	97.92802	9.41452	97.07805			0.00	0	0
Total R2035 Future												0.00	0	8,250
R2035	On	04/05/2017	Bond Future	9.54	Call			1,731.44000	1.73144	2,551,030		0.00	0	0

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	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			1,812.63000	1.81263	2,632,220		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			1,650.14000	1.65014	2,469,730		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			1,119.50000	1.11950	1,953,790		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			1,200.58000	1.20058	2,034,870		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			1,038.31000	1.03831	1,872,600		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			1,497.75000	1.49775	2,347,720		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			1,577.49000	1.57749	2,427,460		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			1,417.91000	1.41791	2,267,880		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	8,250
R2037	On	04/05/2017	Bond Future			9.31994	94.93769	9.41756	94.11933		13.37	0.00	0	52,467
R2037	On	03/08/2017	Bond Future			9.36528	92.49531	9.46573	91.66233		13.93	0.00	0	160
R2037	On	02/11/2017	Bond Future			9.40109	94.31546	9.50436	93.46676		13.93	0.00	0	0
Total R2037 Future												0.00	0	52,627
R2037	On	04/05/2017	Bond Future	9.58	Put			1,261.57000	1.26157	962,550	13.44	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,649.16000	2.64916	3,173,850	13.45	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			1,230.80000	1.23080	937,130	13.45	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,700.04000	2.70004	3,230,050	13.45	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			1,200.48000	1.20048	912,130	13.45	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,598.61000	2.59861	3,117,950	13.44	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,564.67000	3.56467	4,033,740	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			2,793.50000	2.79350	2,429,590	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			3,609.21000	3.60921	4,081,620	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			2,756.83000	2.75683	2,396,260	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,654.23000	3.65423	4,129,980	14.00	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			2,720.75000	2.72075	2,363,520	14.00	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,811.07000	4.81107	5,299,510	14.07	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			3,554.67000	3.55467	3,194,410	14.07	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,855.77000	4.85577	5,346,760	14.08	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,519.57000	3.51957	3,161,860	14.08	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			4,766.54000	4.76654	5,252,440	14.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/11/2017	Bond Future	9.65	Put			3,590.06000	3.59006	3,227,260	14.06	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	52,627
R204	On	04/05/2017	Bond Future			7.39396	103.95035	7.41527	103.91818		1.23	18,815,013.35	181	27,359
R204	On	03/08/2017	Bond Future			7.32687	101.89709	7.35149	101.86534		1.24	0.00	0	0
R204	On	02/11/2017	Bond Future			7.17157	103.90207	7.20119	103.87047		0.81	0.00	0	0
Total R204 Future												18,815,013.35	181	27,359
R204	On	04/05/2017	Bond Future	7.91	Call			757.39000	0.75739	787,000	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			14.34000	0.01434	11,780	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			771.41000	0.77141	801,160	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			13.42000	0.01342	11,000	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			743.41000	0.74341	772,880	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			15.31000	0.01531	12,610	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			648.89000	0.64889	671,830	1.27	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			124.12000	0.12412	115,310	1.27	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			658.62000	0.65862	681,720	1.27	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			121.06000	0.12106	112,410	1.27	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			639.02000	0.63902	661,800	1.27	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			127.05000	0.12705	118,080	1.27	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			665.07000	0.66507	689,970	0.86	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			82.31000	0.08231	75,610	0.86	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			673.71000	0.67371	698,740	0.86	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			80.38000	0.08038	73,810	0.86	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			656.47000	0.65647	681,240	0.86	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			84.29000	0.08429	77,460	0.86	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												18,815,013.35	181	27,359
R2040	On	04/05/2017	Bond Future			9.32924	99.32608	9.42679	98.44123		14.03	0.00	0	9,280
R2040	On	03/08/2017	Bond Future			9.37327	96.71715	9.47360	95.81637		14.63	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.40801	98.62042	9.51108	97.70269		14.63	0.00	0	0
Total R2040 Future												0.00	0	9,280
R2040	On	04/05/2017	Bond Future	9.63	Call			3,063.95000	3.06395	3,646,540	14.15	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			1,262.27000	1.26227	960,010	14.15	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			3,120.23000	3.12023	3,708,330	14.16	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			1,231.31000	1.23131	934,560	14.16	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			3,008.01000	3.00801	3,585,050	14.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			1,293.70000	1.29370	985,890	14.14	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			2,870.03000	2.87003	2,494,740	14.74	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			4,209.82000	4.20982	4,738,790	14.75	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,832.53000	2.83253	2,460,720	14.75	0.00	0	0

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	9.61	Call			4,111.13000	4.11113	4,633,110	14.73	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			2,908.16000	2.90816	2,529,360	14.73	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			4,160.22000	4.16022	4,685,710	14.74	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			5,238.83000	5.23883	5,765,190	14.78	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,937.60000	3.93760	3,546,230	14.78	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			5,286.78000	5.28678	5,815,850	14.79	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,899.21000	3.89921	3,510,550	14.79	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			5,191.08000	5.19108	5,714,720	14.77	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,976.32000	3.97632	3,582,230	14.77	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	9,280
R2044	On	04/05/2017	Bond Future			9.36366	96.35808	9.46115	95.46235		14.74	0.00	0	22,991
R2044	On	03/08/2017	Bond Future			9.40664	93.81761	9.50683	92.90577		15.38	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.44065	95.66386	9.54350	94.73478		15.40	0.00	0	0
Total R2044 Future												0.00	0	22,991
R2044	On	04/05/2017	Bond Future	9.67	Call			3,147.69000	3.14769	3,739,490	14.90	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			1,276.81000	1.27681	972,880	14.90	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			3,204.68000	3.20468	3,801,980	14.91	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			1,245.82000	1.24582	947,390	14.91	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			3,091.30000	3.09130	3,677,550	14.89	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			1,308.53000	1.30853	999,050	14.89	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			3,065.57000	3.06557	2,674,040	15.50	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			4,126.62000	4.12662	4,650,480	15.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			3,026.07000	3.02607	2,638,090	15.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			4,175.69000	4.17569	4,703,080	15.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			2,986.76000	2.98676	2,602,310	15.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			4,077.60000	4.07760	4,597,910	15.50	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			5,193.08000	5.19308	5,717,610	15.55	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,159.43000	4.15943	3,754,880	15.55	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			5,240.72000	5.24072	5,768,000	15.56	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,119.26000	4.11926	3,717,460	15.56	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			5,288.84000	5.28884	5,818,860	15.57	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,079.71000	4.07971	3,680,650	15.57	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	22,991
R2048	On	04/05/2017	Bond Future			9.34566	95.64939	9.44295	94.72994		15.34	659,502,544.05	6,895	72,762
R2048	On	03/08/2017	Bond Future			9.38324	97.47782	9.48311	96.54174		15.30	0.00	0	170
R2048	On	02/11/2017	Bond Future			9.41869	94.95662	9.52123	94.00278		15.31	0.00	0	0
Total R2048 Future												659,502,544.05	6,895	72,932
R2048	On	04/05/2017	Bond Future	9.66	Call			3,287.67000	3.28767	3,899,430	15.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/05/2017	Bond Future	9.66	Put			1,292.50000	1.29250	984,810	15.49	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,346.23000	3.34623	3,963,590	15.50	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			1,260.96000	1.26096	958,870	15.50	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			3,229.43000	3.22943	3,835,570	15.48	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			1,324.52000	1.32452	1,011,210	15.48	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			4,076.38000	4.07638	4,600,470	15.37	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			3,275.25000	3.27525	2,863,260	15.37	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			4,126.08000	4.12608	4,653,840	15.38	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			3,233.53000	3.23353	2,825,210	15.38	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			4,027.20000	4.02720	4,547,600	15.36	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			3,317.65000	3.31765	2,901,970	15.36	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			5,199.48000	5.19948	5,743,930	15.45	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,025.65000	4.02565	3,616,260	15.45	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			5,249.04000	5.24904	5,796,420	15.46	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,985.15000	3.98515	3,578,690	15.46	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			5,150.10000	5.15010	5,691,620	15.44	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,066.49000	4.06649	3,654,170	15.44	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												659,502,544.05	6,895	72,932
R207	On	04/05/2017	Bond Future			7.57104	101.50038	7.66629	101.27403		2.22	229,289,358.42	2,259	74,548
R207	On	03/08/2017	Bond Future			7.55545	99.79735	7.66104	99.56767		2.25	0.00	0	0
R207	On	02/11/2017	Bond Future			7.49649	101.76105	7.61459	101.52763		1.85	0.00	0	0
Total R207 Future												229,289,358.42	2,259	74,548
R207	On	04/05/2017	Bond Future	8.21	Call			1,305.40000	1.30540	1,519,190	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			25.55000	0.02555	12,990	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,327.28000	1.32728	1,541,720	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			24.09000	0.02409	12,180	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,283.58000	1.28358	1,496,700	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			27.09000	0.02709	13,860	2.30	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,313.87000	1.31387	1,498,900	2.33	0.00	0	51
R207	On	03/08/2017	Bond Future	8.40	Call			1,689.39000	1.68939	1,890,770	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			100.62000	0.10062	72,320	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,708.02000	1.70802	1,910,040	2.37	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			97.97000	0.09797	70,310	2.37	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,670.81000	1.67081	1,871,540	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			103.32000	0.10332	74,370	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			173.32000	0.17332	128,670	2.33	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,118.86000	1.11886	1,287,050	1.96	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			303.35000	0.30335	238,120	1.96	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,132.75000	1.13275	1,301,890	1.96	0.00	0	0

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			297.71000	0.29771	233,430	1.96	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,146.99000	1.14699	1,317,050	1.96	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			292.43000	0.29243	229,070	1.96	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												229,289,358.42	2,259	74,599
R208	On	04/05/2017	Bond Future			7.71831	97.50493	7.82261	97.16720		3.59	416,151,041.24	4,268	23,301
R208	On	03/08/2017	Bond Future			7.71489	99.36878	7.82694	99.02561		3.59	0.00	0	0
R208	On	02/11/2017	Bond Future			7.69349	97.92114	7.81456	97.57198		3.04	0.00	0	0
Total R208 Future												416,151,041.24	4,268	23,301
R208	On	04/05/2017	Bond Future	8.39	Put			54.37000	0.05437	29,510	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,809.19000	1.80919	2,119,820	3.75	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			59.95000	0.05995	32,850	3.75	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,837.91000	1.83791	2,149,690	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			57.07000	0.05707	31,120	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,866.79000	1.86679	2,179,660	3.76	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,844.97000	1.84497	2,106,920	3.74	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			352.36000	0.35236	271,140	3.74	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,799.86000	1.79986	2,059,070	3.73	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			367.24000	0.36724	283,280	3.73	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,822.26000	1.82226	2,082,860	3.73	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			359.64000	0.35964	277,070	3.73	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,592.51000	1.59251	1,835,700	3.12	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			519.42000	0.51942	413,450	3.12	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,612.06000	1.61206	1,856,650	3.12	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			510.59000	0.51059	406,020	3.12	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,573.06000	1.57306	1,814,840	3.12	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			528.37000	0.52837	420,990	3.12	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												416,151,041.24	4,268	23,301
R209	On	04/05/2017	Bond Future			9.22080	74.30297	9.31835	73.61780		13.82	33,436,336.50	450	62,439
R209	On	03/08/2017	Bond Future			9.25830	75.72337	9.35844	75.02584		13.84	0.00	0	0
R209	On	02/11/2017	Bond Future			9.29175	74.06257	9.39459	73.35185		13.92	0.00	0	0
Total R209 Future												33,436,336.50	450	62,439
R209	On	04/05/2017	Bond Future	9.47	Call			2,094.48000	2.09448	2,527,360	14.03	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			1,048.16000	1.04816	795,870	14.03	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,136.57000	2.13657	2,574,070	14.04	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			1,022.05000	1.02205	774,380	14.04	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			2,052.89000	2.05289	2,481,130	14.02	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			1,469.37000	1.46937	1,149,230	13.90	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			1,074.87000	1.07487	817,940	14.02	0.00	0	0

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	9.63	Call			2,813.09000	2.81309	3,314,720	14.19	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			687.16000	0.68716	503,620	14.19	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			3,293.38000	3.29338	2,778,880	13.63	0.00	0	0
R209	On	04/05/2017	Bond Future	8.93	Call			507.62000	0.50762	678,290	13.63	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.33	Call			1,550.56000	1.55056	1,915,590	13.90	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,888.16000	2.88816	3,278,400	14.02	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,327.33000	2.32733	2,020,040	14.02	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,925.27000	2.92527	3,318,390	14.03	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			2,296.13000	2.29613	1,991,720	14.03	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,851.09000	2.85109	3,238,440	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,358.68000	2.35868	2,048,500	14.01	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,712.93000	3.71293	4,121,220	13.95	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,792.68000	2.79268	2,490,250	13.95	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,750.29000	3.75029	4,160,900	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,762.77000	2.76277	2,462,660	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,675.50000	3.67550	4,081,490	13.94	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,822.61000	2.82261	2,517,880	13.94	0.00	0	0
Total R209 Option												0.00	0	3,390
Total For R209												33,436,336.50	450	65,829
R210	On	04/05/2017	Bond Future			186.96285	186.96285	186.97045	186.97045			0.00	0	1,698
R210	On	03/08/2017	Bond Future			190.57197	190.57197	190.58213	190.58213			0.00	0	0
R210	On	02/11/2017	Bond Future			191.93292	191.93292	191.94405	191.94405			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			5,359.55000	5.35955	5,367,150		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			5,339.55000	5.33955	5,347,150		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			5,349.55000	5.34955	5,357,150		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			5,707.87000	5.70787	5,718,030		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			5,717.87000	5.71787	5,728,030		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			5,697.87000	5.69787	5,708,030		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			125.95000	0.12595	137,080		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			135.95000	0.13595	147,080		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	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
R210	On	02/11/2017	Bond Future	192.09	Put			145.95000	0.14595	157,080		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,698
R212	On	04/05/2017	Bond Future			149.24349	149.24349	149.11439	149.11439			14,924,349.00	100	3,258
R212	On	03/08/2017	Bond Future			150.07454	150.07454	149.94492	149.94492			0.00	0	0
R212	On	02/11/2017	Bond Future			153.06154	153.06154	152.92991	152.92991			0.00	0	0
Total R212 Future												14,924,349.00	100	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			3,125.61000	3.12561	2,996,510		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Put			3,135.61000	3.13561	3,006,510		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Put			3,115.61000	3.11561	2,986,510		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			3,405.08000	3.40508	3,275,460		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			3,415.08000	3.41508	3,285,460		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			3,395.08000	3.39508	3,265,460		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			529.91000	0.52991	661,540		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			519.91000	0.51991	651,540		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			509.91000	0.50991	641,540		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												14,924,349.00	100	3,258
R213	On	04/05/2017	Bond Future			8.97468	85.85623	9.08228	85.11058		11.51	0.00	0	44,651
R213	On	03/08/2017	Bond Future			9.00989	87.49739	9.12074	86.73832		11.49	0.00	0	0
R213	On	02/11/2017	Bond Future			9.04260	85.66762	9.15686	84.89424		11.45	0.00	0	0
Total R213 Future												0.00	0	44,651
R213	On	04/05/2017	Bond Future	9.37	Call			2,643.91000	2.64391	3,186,100	11.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			694.33000	0.69433	490,870	11.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			2,550.34000	2.55034	3,083,520	11.80	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			734.23000	0.73423	521,760	11.80	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			2,596.94000	2.59694	3,134,650	11.81	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			714.06000	0.71406	506,120	11.81	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			3,313.13000	3.31313	3,782,550	11.76	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,839.25000	1.83925	1,549,600	11.76	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			3,353.31000	3.35331	3,825,760	11.77	0.00	0	0

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			1,813.06000	1.81306	1,526,440	11.77	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			3,273.18000	3.27318	3,739,560	11.75	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,865.73000	1.86573	1,573,040	11.75	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,772.57000	3.77257	4,232,510	11.53	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,487.32000	2.48732	2,173,880	11.53	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,810.83000	3.81083	4,273,300	11.53	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,459.78000	2.45978	2,148,870	11.53	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,734.48000	3.73448	4,191,890	11.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,515.10000	2.51510	2,199,130	11.52	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	44,651
R214	On	04/05/2017	Bond Future			9.28487	74.68125	9.38209	73.96181		14.67	0.00	0	34,975
R214	On	03/08/2017	Bond Future			9.32088	76.10883	9.42060	75.37642		14.67	0.00	0	0
R214	On	02/11/2017	Bond Future			9.35476	74.30864	9.45707	73.56240		14.73	0.00	0	0
Total R214 Future												0.00	0	34,975
R214	On	04/05/2017	Bond Future	9.57	Call			2,365.22000	2.36522	2,837,190	14.74	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			1,006.65000	1.00665	759,180	14.74	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,410.77000	2.41077	2,887,420	14.75	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			981.06000	0.98106	738,270	14.75	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,320.06000	2.32006	2,787,310	14.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			1,032.75000	1.03275	780,560	14.73	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			3,105.51000	3.10551	3,521,230	14.69	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,387.17000	2.38717	2,070,480	14.69	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			3,145.01000	3.14501	3,563,730	14.70	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,355.04000	2.35504	2,041,350	14.70	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			3,066.42000	3.06642	3,479,130	14.68	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			2,419.83000	2.41983	2,100,130	14.68	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,938.65000	3.93865	4,367,100	14.82	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,987.27000	2.98727	2,669,480	14.82	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,977.89000	3.97789	4,408,730	14.83	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,955.76000	2.95576	2,640,360	14.83	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,899.81000	3.89981	4,325,860	14.81	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,019.29000	3.01929	2,699,100	14.81	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	34,975
Total for Bond												1,431,820,044.16	14,665	799,659
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 04/05/2017 GOVI			561.32600	561.32600	557.20500	557.20500				0.00	0	396
GOVI On 03/08/2017 GOVI			572.05600	572.05600	567.86200	567.86200				0.00	0	0
GOVI On 02/11/2017 GOVI			583.31100	583.31100	579.03800	579.03800				0.00	0	0
Total GOVI Future										0.00	0	396
GOVI On 04/05/2017 GOVI	262.19	Call			2,950,150.00000	295.01500	2,991,360,000			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			2,950,050.00000	295.00500	2,991,260,000			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	04/05/2017	GOVI	262.18	Call			2,950,250.00000	295.02500	2,991,460,000		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	03/08/2017	GOVI	561.10	Call			67,620.00000	6.76200	109,560,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			67,520.00000	6.75200	109,460,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			67,720.00000	6.77200	109,660,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			65,980.00000	6.59800	108,710,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			65,880.00000	6.58800	108,610,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			65,780.00000	6.57800	108,510,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	396
Total for GOVI												0.00	0	396
AL37	On	04/05/2017	Index Future			533.26200	533.26200	530.99900	530.99900			0.00	0	1
AL37	On	03/08/2017	Index Future			543.45500	543.45500	541.15500	541.15500			0.00	0	0
AL37	On	02/11/2017	Index Future			554.14700	554.14700	551.80500	551.80500			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			618.53100	618.53100	614.35700	614.35700			0.00	0	0
AL7T	On	03/08/2017	Index Future			630.35400	630.35400	626.10700	626.10700			0.00	0	0
AL7T	On	02/11/2017	Index Future			642.75600	642.75600	638.42900	638.42900			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			563.54300	563.54300	559.44500	559.44500			0.00	0	598
ALBI	On	03/08/2017	Index Future			574.31500	574.31500	570.14400	570.14400			0.00	0	0
ALBI	On	02/11/2017	Index Future			585.61500	585.61500	581.36500	581.36500			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			252.12800	252.12800	252.09700	252.09700			7,563,840.00	3	925
IGOV	On	03/08/2017	Index Future			256.99500	256.99500	256.96700	256.96700			0.00	0	412
IGOV	On	02/11/2017	Index Future			262.10900	262.10900	262.08200	262.08200			0.00	0	0
Total IGOV Future												7,563,840.00	3	1,337
Total For IGOV												7,563,840.00	3	1,337
Total for Index												7,563,840.00	3	1,936

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	7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 17/05/2017		Jibar Future	7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 19/07/2017		Jibar Future	7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 16/08/2017		Jibar Future	7.31000	92.69000	7.31000	92.69000			0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	7.30000	92.70000	7.30000	92.70000			0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	7.25000	92.75000	7.25000	92.75000			0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	7.30000	92.70000	7.30000	92.70000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	7.34000	92.66000	7.34000	92.66000			0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	7.34000	92.66000	7.34000	7.34000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
10Y ST On 17/12/2025		Interest Rate Swap	96.21415	96.21415	96.81744	96.81744			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	93.25735	93.25735	93.87715	93.87715			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	92.02040	92.02040	92.65188	92.65188			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	94.15912	94.15912	94.79726	94.79726			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	97.88688	97.88688	98.52196	98.52196			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	96.46393	96.46393	97.11248	97.11248			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	98.50128	98.50128	99.15379	99.15379			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	100.00273	100.00273	100.00273	100.00273			0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.60709	99.60709	99.60709	99.60709			0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.60556	99.60556	99.61815	99.61815			0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.81098	99.81098	99.84099	99.84099			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.76515	99.76515	99.81553	99.81553			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.95394	99.95394	100.03295	100.03295			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	99.83526	99.83526	99.86531	99.86531			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.04900	99.04900	99.10234	99.10234			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.63849	98.63849	98.71538	98.71538			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.62569	98.62569	98.73141	98.73141			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	99.05000	99.05000	99.18000	99.18000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.49530	99.49530	99.63390	99.63390			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.95021	99.95021	100.10824	100.10824			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			96.87265	96.87265	97.16136	97.16136			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.15722	96.15722	96.46253	96.46253			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.41306	95.41306	95.72904	95.72904			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			95.65377	95.65377	95.98145	95.98145			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.87965	97.87965	98.21295	98.21295			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			98.04507	98.04507	98.38790	98.38790			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			99.26708	99.26708	99.62655	99.62655			0.00	0	0
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									1,439,383,884.16	14,668	802,042
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	99.95515			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	100.00000	100.00000	99.45504			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			9.70500	99.22611	9.70500	99.17417			0.00	0	400,000,000
Total AA05 SPOT									0.00	0	400,000,000
Total For AA05									0.00	0	400,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.20044			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	12.80632	100.00000	12.74297			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			10.36500	101.26115	10.36500	101.20494			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	105.58100	10.00000	105.52600			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	100.98786			0.00	1,980,000,000	1,056,600,000
Total AB010 SPOT									0.00	1,980,000,000	1,056,600,000

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 AB010										0.00	1,980,000,000	1,056,600,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.01644				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.43000	101.03880	9.43000	100.98738				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.24809	100.00000	10.19683				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	103.62581	10.84000	103.56539				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.84681	100.00000	10.79256				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	100.51544	11.37000	100.45504				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.29706	100.00000	10.24722				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.26744	11.81000	89.21100				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.37694	100.00000	10.32673				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	14.88553	100.00000	14.81108				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	18.04044	100.00000	17.98318				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	12.26146	100.00000	12.20012				0.00	0	0
Total AB025U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	15.01153	100.00000	14.94442				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	13.54178	100.00000	13.48820				0.00	0	64,200,000,000
Total AB028U SPOT										0.00	0	64,200,000,000
Total For AB028U										0.00	0	64,200,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.25434				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.90500	104.07357	8.90500	104.02333				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	106.37000	10.00000	106.31500				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			3.13500	115.79560	3.13500	280.76069				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.56512				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.31232				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.07136				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.17054				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	101.59570				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.33830				0.00	0	0
Total ABFN12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.05383				0.00	0	68,800,000
Total ABFN13 SPOT										0.00	0	68,800,000
Total For ABFN13										0.00	0	68,800,000
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	100.77199				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	100.70580				0.00	300,000,000	300,000,000
Total ABFN15 SPOT										0.00	300,000,000	300,000,000
Total For ABFN15										0.00	300,000,000	300,000,000
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	101.27401				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	101.04686				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	99.83385				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			11.43000	101.02894	11.43000	104.29550				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	98.61536				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	99.87108				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	100.87589				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			10.68000	100.83076	10.68000	101.73962				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	99.94133				0.00	0	0
Total ABK3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	32.51345	100.00000	32.35081				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.58923				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	42.01353	100.00000	41.80339				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	98.96871				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	32.46203	100.00000	32.29966				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.37877				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.81259				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.84780				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	96.15560				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	105.45467	6.06000	145.24909				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.06000	101.16117	6.06000	127.91621				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	11.86832	100.00000	11.82779				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.31000	90.22356	7.31000	107.01863			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	5.85168	100.00000	5.83170			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			8.10000	93.54470	8.10000	106.36282		3,888,000,000,000.00		480,000,000	240,000,000
Total ABKI04 SPOT								3,888,000,000,000.00		480,000,000	240,000,000
Total For ABKI04								3,888,000,000,000.00		480,000,000	240,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	6.59983	100.00000	6.56910			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	86.80253			0.00	0	547,153,278
Total ABKS1 SPOT									0.00	0	547,153,278
Total For ABKS1									0.00	0	547,153,278
ABN05 On 18/04/2021 Spot Bond			3.33500	183.15692	3.33500	183.07621			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	193.17241	2.17000	193.09949			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	206.69373	1.82000	206.61961			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			8.30125	93.39005	8.30125	93.34647			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			8.30125	93.39005	8.30125	93.34647			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.57257			0.00	0	0
Total ABN48 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	99.84578				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.59852				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			3.06000	92.91744	3.06000	119.48984				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.85000	97.58523	2.85000	174.70226				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			2.73000	110.60211	2.73000	227.07968				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.80500	91.36406	9.80500	91.31655				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	117.53000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.65178				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	112.59000				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	128.29000				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	108.01734	9.63000	107.96153				0.00	0	0
Total ABN76 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	116.86000			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			10.04500	105.38043	10.04500	105.32369			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			8.99000	92.40995	8.99000	95.73136			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.59000	102.05202	10.59000	101.99417			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.17770			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.25100			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			8.30500	101.59432	8.30500	101.54941		7,474,500,000,000.00	900,000,000	600,000,000	
Total ABS10 SPOT								7,474,500,000,000.00	900,000,000	600,000,000	
Total For ABS10								7,474,500,000,000.00	900,000,000	600,000,000	
ABS11 On 09/04/2021 Spot Bond			9.11500	105.28632	9.11500	105.23477		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			9.24000	103.30608	9.24000	103.25454		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.41338	9.20000	103.36200				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.69500	103.31765	9.69500	103.26362				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			8.95500	104.39647	8.95500	104.34596				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.48500	104.71239	9.48500	104.65879				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			10.10000	105.40986	10.10000	105.35249				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.84000	102.54446	10.84000	102.48467				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.75500	100.29657	9.75500	100.24382				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			8.98000	100.35350	8.98000	100.30508				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			10.14000	92.22109	10.14000	92.17153				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.05807	100.00000	9.01824				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			3.32500	219.34071	3.32500	277.78233				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	141.49241	2.56000	144.27690				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 ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04403	100.00000	0.04381				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	51.44897	100.00000	51.20000				60,000,000,000,000.00	600,000,000	300,000,000
Total ACL02U SPOT										50,000,000,000,000.00	600,000,000	300,000,000
Total For ACL02U										50,000,000,000,000.00	600,000,000	300,000,000
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	87.27241				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.30625				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.30625				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.31250				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	101.31250				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.30001				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	106.37000	10.00000	106.31500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	99.99984				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	99.99952				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.99943				0.00	0	0
Total ACL097 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.99948				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	99.99986				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.26000	101.82919	9.26000	101.77855				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	209.53482				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	209.62908				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	99.99970				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	101.29592				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	101.38468				0.00	0	0
Total ACL141 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL141										0.00	0	0
ACL141 On 25/11/2020 Spot Bond			10.00000	106.37000	10.00000	106.31500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond				100.00000	0.00000	99.99972				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2022 Spot Bond			10.23000	100.05423	10.23000	100.00000				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/06/2017 Spot Bond				100.00000	0.00000	107.43430				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.56000	102.92357	9.56000	102.87077				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	131.24368	1.75000	131.19716				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	99.99990				0.00	0	0
Total ACL174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	99.99992				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	100.01220				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	100.18006				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.29263				0.00	100,000,000	200,000,000
Total ACL183 SPOT										0.00	100,000,000	200,000,000
Total For ACL183										0.00	100,000,000	200,000,000
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.15088				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	99.99971				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	99.99960				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	99.99958				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.99967				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	99.99967				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99987				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	99.99986				0.00	0	0
Total ACL196 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99987				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23386				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99987				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	99.99967				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	99.99967				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	147.68708				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	148.68834				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	99.99999				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	100.64962				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	99.99987				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	99.29991				0.00	600,000,000	900,000,000
Total ACL213 SPOT										0.00	600,000,000	900,000,000
Total For ACL213										0.00	600,000,000	900,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	91.95280				0.00	0	0
Total ACL214 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	99.99988				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	99.99990				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	99.99974				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	100.92669				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	101.41313				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	101.39301				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	99.99972				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	99.99974				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.28548				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	57.91500	100.00000	57.63475				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	57.91500	100.00000	57.63475				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.65623				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.37897				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	43.94021	100.00000	43.72042				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	98.40832	100.00000	97.90495				0.00	0	0
Total ADCP4U SPOT										0.00	0	0
Total For ADCP4U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	20.37622	100.00000	20.27543				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	6.68706	100.00000	6.65398				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	101.53021				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	101.57998				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	101.74579				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	101.48046				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	101.49705				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	101.91156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.82872				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	102.50706				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.25913				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	39.97987	100.00000	39.77395				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	13.33048	100.00000	13.26181				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	11.62723	100.00000	11.56734				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	9.47102	100.00000	9.42224				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			8.98000	99.44836	8.98000	99.40089				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			10.21000	111.12413	10.21000	111.06334				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			9.54500	101.35264	9.54500	101.30044				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	16.08416	100.00000	16.01266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.46000	99.84014	10.46000	99.78392				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			3.10500	177.99800	3.10500	177.92178				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	102.19257				0.00	0	13,500,000
Total APF01 SPOT										0.00	0	13,500,000
Total For APF01										0.00	0	13,500,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	102.17598				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.03986				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	101.49850				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	64.62415	100.00000	64.30449				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	62.69509	100.00000	62.38149				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	22.66653	100.00000	22.55316				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	22.66653	100.00000	22.55316				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.47464	100.00000	3.46233				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	0.06707	100.00000	0.06692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	11.26955	100.00000	11.21502				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	19.06339	100.00000	18.97114				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	28.77329	100.00000	28.63405				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	102.91358				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	100,000,000
Total ASN014 SPOT										0.00	0	100,000,000
Total For ASN014										0.00	0	100,000,000
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	99.29000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	114.71350				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN021 On 07/12/2033 Spot Bond			2.98000	246.44221	2.98000	246.33829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.70457				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	97.08143				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
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	100.96203				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			2.99500	173.36287	2.99500	219.55799				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	101.56686				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	101.48358				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	101.29684				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	101.27652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.38529				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	100.46683				0.00	0	0
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	100.00610				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	101.04527				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	94.31679				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	99.99937				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	99.99969				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	100.25303				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	99.58643				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.48081				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	99.83892				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	112.74153				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	101.73275				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.00000	0.00000	101.45287				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09: On 10/11/2020 Spot Bond				100.00000	0.00000	100.99053				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond				100.00000	0.00000	70.10025				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond				100.00000	0.00000	100.46831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111: On 20/12/2017 Spot Bond				100.00000	0.00000	99.99986				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN112: On 08/03/2021 Spot Bond				100.00000	0.00000	100.33678				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113: On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
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	101.29385				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	99.99919				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	99.99998				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	100.62254				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	100.62647				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	100.61285				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	100.43545				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131: On 03/03/2019 Spot Bond				100.00000	0.00000	100.43202				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.99921				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	82.52000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			3.29000	139.67002	3.29000	139.60866				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 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
ASN140 On 31/12/2018 Spot Bond				100.00000	0.00000	82.52000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN142 On 20/06/2020 Spot Bond				100.00000	0.00000	102.52108				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 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
ASN144 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
ASN145 On 04/05/2021 Spot Bond				100.00000	0.00000	101.08714				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				100.00000	0.00000	101.08714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.33500	139.38822	3.33500	139.32663				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				100.00000	0.00000	103.99675				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 04/05/2021 Spot Bond				100.00000	0.00000	100.47800				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2031 Spot Bond			3.75000	91.02633	3.75000	160.63877				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 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
ASN156 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
ASN157 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
ASN159 On 08/08/2021 Spot Bond				100.00000	0.00000	101.06457				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.00000	0.00000	100.72717				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 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
ASN163 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
ASN164 On 20/06/2021 Spot Bond				100.00000	0.00000	99.99962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17:On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17:On 30/05/2017 Spot Bond				100.00000	0.00000	100.44675				0.00	0	0
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN17:On 02/12/2019 Spot Bond				100.00000	0.00000	100.44908				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17:On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17:On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17:On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN38:On 20/12/2017 Spot Bond			100.00000	55.34352	100.00000	55.07570				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39:On 20/12/2017 Spot Bond			100.00000	55.39256	100.00000	55.12450				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40:On 20/12/2017 Spot Bond			100.00000	55.17188	100.00000	54.90490				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50:On 16/03/2018 Spot Bond			100.00000	55.66817	100.00000	55.39878				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75:On 20/09/2020 Spot Bond			100.00000	5.52429	100.00000	5.49756				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89:On 02/10/2018 Spot Bond			100.00000	33.35122	100.00000	33.18625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.16411				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			8.85500	101.05982	8.85500	105.89774				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.59286				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.07337				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	29.09168	100.00000	28.95091				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.03616				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			10.31500	100.50354	10.31500	100.44802				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			9.93500	97.47291	9.93500	97.42071				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	99.93016	9.30000	99.87999				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	100.33677				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	60.30278	100.00000	60.00449				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	100.32262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.83817				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			9.05500	105.11165	9.05500	105.06052				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.10290	99.54841	12.10290	102.20758				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			12.29535	99.69356	12.29535	68.94179				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			11.83000	99.70512	11.83000	102.22800				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	102.38849				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			11.75500	94.09885	11.75500	101.46387				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	102.43513				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			11.43000	91.73356	11.43000	100.63486				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	102.37253				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	102.42436				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.60785				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.10204				0.00	0	0
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	101.25352				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	97.39040				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	102.42471				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	102.35251				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	102.35251				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	102.42481				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	102.06187				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	102.58487				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	102.60111				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	102.06152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.60124				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			14.20498	99.65096	14.20498	102.95778				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	103.09874				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	103.09855				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	103.09864				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	103.20206				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	102.73574				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD10 On 30/06/2035 Spot Bond			100.00000	18.27757	100.00000	22.73395				0.00	0	0
Total BAYD10 SPOT										0.00	0	0
Total For BAYD10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	16.63465	100.00000	20.69045				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD12 On 30/06/2035 Spot Bond			100.00000	10.26831	100.00000	12.77188				0.00	0	0
Total BAYD12 SPOT										0.00	0	0
Total For BAYD12										0.00	0	0
BAYD13 On 30/06/2035 Spot Bond			100.00000	10.29150	100.00000	10.24002				0.00	0	0
Total BAYD13 SPOT										0.00	0	0
Total For BAYD13										0.00	0	0
BAYD14 On 30/06/2035 Spot Bond			100.00000	12.41486	100.00000	15.44181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	10.75727	100.00000	13.38007				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC117L On 02/05/2017 Spot Bond			100.00000	89.90148	100.00000	89.46078				0.00	0	0
Total BC117U SPOT										0.00	0	0
Total For BC117U										0.00	0	0
BC118L On 15/05/2017 Spot Bond			100.00000	87.11217	100.00000	86.69834				0.00	0	0
Total BC118U SPOT										0.00	0	0
Total For BC118U										0.00	0	0
BC119L On 24/05/2017 Spot Bond			100.00000	85.28037	100.00000	84.88372				0.00	0	0
Total BC119U SPOT										0.00	0	0
Total For BC119U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.30074				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	101.61715				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	101.27972				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	101.64150				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	100.80495				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	22.59288	100.00000	22.48112				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	22.59288	100.00000	22.48112				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			2.43500	101.48932	2.43500	197.75209				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.66000	96.99514	8.66000	175.13516			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.66000	91.04232	8.66000	175.63547			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.04500	97.05909	9.04500	97.01192			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			8.08000	98.96989	8.08000	98.92659		404,307,040,000.00		50,038,000	50,038,000
Total BEER02 SPOT								404,307,040,000.00		50,038,000	50,038,000
Total For BEER02								404,307,040,000.00		50,038,000	50,038,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.18630	100.00000	9.14035			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	7.94957	100.00000	7.90981			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	7.94957	100.00000	7.90981			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	8.43351	100.00000	8.39132			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	0.00008	100.00000	0.00008			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	11.28336	100.00000	11.22693			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	15.58503	100.00000	15.50708			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										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
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.51763				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			10.66000	104.04708	10.66000	103.98740				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.87848				0.00	0	5,000,000
Total BGL03 SPOT										0.00	0	5,000,000
Total For BGL03										0.00	0	5,000,000
BGL04 On 05/02/2025 Spot Bond			10.86000	97.00897	10.86000	99.21080				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			11.21500	101.34795	11.21500	100.90216				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.55926				0.00	0	20,000,000
Total BGL06 SPOT										0.00	0	20,000,000
Total For BGL06										0.00	0	20,000,000
BGL07 On 03/09/2027 Spot Bond			11.84500	100.38745	11.84500	100.39370				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	100.50780				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			11.21500	100.31177	11.21500	100.25131				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	101.28866				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			11.59500	105.79630	11.59500	107.28089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	101.91338				0.00	0	30,000,000
Total BGL12 SPOT										0.00	0	30,000,000
Total For BGL12										0.00	0	30,000,000
BGL13 On 20/08/2021 Spot Bond			11.63500	101.30496	11.63500	101.24168				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	101.38144				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond			100.00000	13.54178	100.00000	13.48820				0.00	0	64,200,000,000
Total BGL15 SPOT										0.00	0	64,200,000,000
Total For BGL15										0.00	0	64,200,000,000
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	100.47945				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.71792				0.00	0	1,040,000,000
Total BID04 SPOT										0.00	0	1,040,000,000
Total For BID04										0.00	0	1,040,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	98.90974				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			8.88000	101.92053	8.88000	101.87188				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	100.57492				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	98.75083				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC16 On 03/04/2017 Spot Bond				100.00000	0.00000	100.16083				0.00	0	0

Contract 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	99.66180				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	99.55640				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	99.07088				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	0.00000	98.92930				0.00	0	0
Total BTC164 SPOT										0.00	0	0
Total For BTC164										0.00	0	0
BTC164 On 17/05/2017 Spot Bond				100.00000	0.00000	98.77909				0.00	0	0
Total BTC165 SPOT										0.00	0	0
Total For BTC165										0.00	0	0
BTC165 On 21/05/2017 Spot Bond				100.00000	0.00000	98.69507				0.00	0	0
Total BTC166 SPOT										0.00	0	0
Total For BTC166										0.00	0	0
BTC166 On 02/06/2017 Spot Bond				100.00000	0.00000	98.44455				0.00	0	0
Total BTC167 SPOT										0.00	0	0
Total For BTC167										0.00	0	0
BTC167 On 06/06/2017 Spot Bond				100.00000	0.00000	98.36062				0.00	0	0
Total BTC168 SPOT										0.00	0	0
Total For BTC168										0.00	0	0
BTC168 On 07/06/2017 Spot Bond				100.00000	0.00000	98.34065				0.00	0	0
Total BTC169 SPOT										0.00	0	0
Total For BTC169										0.00	0	0
BTC169 On 14/06/2017 Spot Bond				100.00000	0.00000	98.37172				0.00	0	0
Total BTC170 SPOT										0.00	0	0
Total For BTC170										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	99.83363				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	99.82789				0.00	0	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 BWZ20A SPOT										0.00	0	200,000,000
Total For BWZ20A										0.00	0	200,000,000
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.71210				0.00	0	100,000,000
Total BWZJ18 SPOT										0.00	0	100,000,000
Total For BWZJ18										0.00	0	100,000,000
BWZJ1 On 10/11/2019 Spot Bond				100.00000	0.00000	100.99566				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	101.02131				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	10.55885	100.00000	12.73629				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	10.55885	100.00000	12.73629				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	10.58759	100.00000	12.77217				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	10.58759	100.00000	12.77217				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	45.89220	100.00000	48.12421				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	16.51022	100.00000	20.16475				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			15.13000	95.65651	15.13000	95.58071				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	102.79189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.93000	99.30426	12.93000	99.23554				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			8.41500	103.36170	8.41500	103.31468				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.73863				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			12.43000	98.00890	12.43000	97.94362				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	99.01885				0.00	0	230,000,000
Total CBL20 SPOT										0.00	0	230,000,000
Total For CBL20										0.00	0	230,000,000
CBL22 On 06/05/2020 Spot Bond			9.91500	99.45049	9.91500	99.39734				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.76210				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.27052				0.00	0	80,000,000
Total CBL24 SPOT										0.00	0	80,000,000
Total For CBL24										0.00	0	80,000,000
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	101.11582				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			10.21500	107.10013	10.21500	107.04119				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			10.46500	112.52142	10.46500	112.45838				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			10.59000	108.24053	10.59000	108.17918				0.00	0	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.54000	103.49809	10.54000	103.44033				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.53025				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	106.37050	10.00000	106.31500				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	101.82274				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	99.94404				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.68124				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	36.77378	100.00000	36.58984				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	40.78507	100.00000	40.58770				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	47.38668	100.00000	47.15229				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	102.18822				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.25805				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.36551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.79327				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	99.83638				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	100.65954				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	0.00000	101.00959				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	101.29551				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR30 On 08/05/2017 Spot Bond			100.00000	88.59223	100.00000	88.16425				0.00	0	0
Total CGR30 SPOT										0.00	0	0
Total For CGR30										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	102.11382				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	102.18610				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	102.26926				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.57178				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.61188				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	23.17423	100.00000	23.06208				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	101.40959				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	101.44527				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	101.50231				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	102.20354	10.11000	102.14787				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	133.56802	3.14000	135.59063				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	140.68680	3.26000	134.24451				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	106.37000	10.00000	106.31500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	106.37000	10.00000	106.31500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 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
CLN239 On 24/02/2019 Spot Bond			13.50000	93.80776	13.50000	93.74007				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.65848	9.35000	100.60767				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 26/03/2017 Spot Bond				100.00000	0.00000	99.84301				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	99.83945				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	99.84395				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	99.84395				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	99.84395				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	99.83757				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			9.36000	100.41646	9.36000	100.36572				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	101.29054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.42366				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	100.04429				0.00	0	0
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	99.99993				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	100.03690				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	100.64323				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	100.60224				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	100.06403				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	100.42732				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	101.03638				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.59818				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	99.83924				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	99.81310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.30071				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	106.37000	10.00000	106.31500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	102.11552				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	99.81497				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	99.71875				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	99.99978				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	99.71600				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	99.80302				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	99.73369				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	154.78922				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	100.35890				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	155.36166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	154.09803				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	154.94219				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	100.94896				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.08500	96.98811	11.08500	96.93032				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.60500	93.53129	11.60500	93.47396				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	99.74438				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	99.99973				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.93062				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	101.42766				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	101.35531				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	107.82835	8.80500	103.38857				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	101.43961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	99.99989				0.00	0	0
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	99.99989				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	99.99965				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	99.99988				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	99.99984				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	99.74438				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	133.42329				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	101.30233				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	100.89469				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	99.74305				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	99.99950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	99.99990				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	99.99964				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.29170				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	99.74973				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.22370				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	101.28990				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	101.42019				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	99.99999				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.26500	101.45386	10.26500	101.39868				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	99.99978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.27430				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			12.40500	102.70627	12.40500	102.63912				0.00	0	0
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	101.31963				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			12.43500	102.74115	12.43500	102.67269				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	106.00463	10.02000	105.94738				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	101.31963				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	101.44344				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	81.85114				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	99.99976				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	99.99974				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	99.99991				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	99.73449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.61500	100.91457	9.61500	100.86308				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	99.75835				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	99.99986				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	97.99384	10.98000	97.93693				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	100.05821	11.00000	100.00000				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	99.99940				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.37703				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			12.19500	99.29181	12.19500	99.22795				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	99.99934				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	99.99961				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.52228				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	99.99979				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	99.99973				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.44194				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	99.99983				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	100.52927				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	100.90128				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	100.89669				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	99.99962				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	99.76044				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.76044				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	100.84511				0.00	0	0
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	98.25758				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	99.99961				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	101.82826				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	99.99946				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	99.99945				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	101.83654				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	99.99948				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	99.99909				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	99.99938				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	101.94412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.02153	4.00000	112.57574				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	99.91585				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	99.99933				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	46.62633	7.01000	47.20567				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	99.99931				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN422 On 26/01/2021 Spot Bond				100.00000	0.00000	101.87216				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	103.10915				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN428 On 20/12/2018 Spot Bond				100.00000	0.00000	101.27400				0.00	760,000,000	430,000,000

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 CLN427 SPOT										0.00	760,000,000	430,000,000
Total For CLN427										0.00	760,000,000	430,000,000
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	100.90185				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	99.99890				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	113.65246				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	114.44471				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90229				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	99.99951				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	99.99959				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.00000	0.00000	101.23100				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	115.41678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	99.99739				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				100.00000	0.00000	100.70435				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			10.21500	107.42950	10.21500	107.37038				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	99.82196				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	99.97525				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	99.87633				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	100.00000				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	135.54104	3.96000	135.47657				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			5.91000	97.73369	5.91000	97.67694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.55000	100.22368	5.55000	100.16742				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	100.66792				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	99.99943				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	100.82486				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	100.53647				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.53110				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.00000	0.00000	100.96233				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.78500	102.00533	10.78500	101.94615				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				100.00000	0.00000	100.63203				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			10.01500	100.35921	10.01500	100.30592				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	100.14785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	199.70706				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.04500	97.05909	9.04500	97.01192				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.66000	39.77195	8.66000	175.13516				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.66000	40.29115	8.66000	175.63547				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99991				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	101.84927				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99991				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	101.42766				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	99.99999				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	98.50088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	99.99986				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	99.99960				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.97262				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.73412				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			8.50500	103.17912	8.50500	103.13191				0.00	0	880,000,000
Total COJ04 SPOT										0.00	0	880,000,000
Total For COJ04										0.00	0	880,000,000
COJ05 On 05/06/2023 Spot Bond			9.54000	115.82196	9.54000	115.76267				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			9.82500	103.06982	9.82500	103.01522				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.69000	107.22099	10.69000	107.15965				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.15500	102.97535	10.15500	102.91932				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			10.33000	98.86954	10.33000	98.81484				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			11.37000	97.50247	11.37000	97.44324				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			11.39000	90.70128	11.39000	90.64609				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	16.08994	100.00000	16.01208				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	16.13677	100.00000	16.05868				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	27.82868	100.00000	27.69401				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	30.94315	100.00000	30.79009				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	28.80394	100.00000	28.66455				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			11.59000	98.60917	11.59000	98.54780				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	39.22125	100.00000	39.03144				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	33.73575	100.00000	33.57250				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	39.71130	100.00000	39.51913				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.08000	99.26153	8.08000	99.21810				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	99.86966	6.86000	99.83245				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.45645				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	99.95322				0.00	0	0
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	99.02906				0.00	0	0
Total DENG66 SPOT										0.00	0	0
Total For DENG66										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.47943				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.38751				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.82234				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	66.70662	100.00000	66.37666				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	66.70662	100.00000	66.37666				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	92.63076	100.00000	92.25267				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	99.99958				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	102.13505			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	65.98831			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			9.38500	101.08697	9.38500	101.03604			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			9.15000	101.84848	9.15000	101.79815		449,233,147,020,000.00	49,096,518,800	8,702,000,000	
Total DV22 SPOT								19,233,147,020,000.00	49,096,518,800	8,702,000,000	
Total For DV22								19,233,147,020,000.00	49,096,518,800	8,702,000,000	
DV22/R: On 07/02/2020 Spot Bond			100.00000	19.15893	100.00000	19.07328			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.75500	101.70691	9.75500	101.65340		131,692,500,000.00	13,500,000	113,500,000	
Total DV23 SPOT								131,692,500,000.00	13,500,000	113,500,000	
Total For DV23								131,692,500,000.00	13,500,000	113,500,000	
DV23/R: On 27/02/2023 Spot Bond			100.00000	11.25908	100.00000	11.20874			0.00	0	0
DV23/R: On 27/02/2023 Spot Bond			100.00000	11.25908	100.00000	11.20874			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			9.86500	99.97753	9.86500	99.92436			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	100.83997	9.69000	100.78728			0.00	0	0
DV24/R: On 18/02/2024 Spot Bond			9.69000	100.83997	9.69000	100.78728			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			10.86000	95.86099	10.86000	95.80500			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	100.87481	10.10000	100.81991			0.00	0	0
DV29/R: On 18/02/2029 Spot Bond			10.10000	100.87481	10.10000	100.81991			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02: On 16/03/2017 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 DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	100.51602				0.00	0	0
Total DVC027 SPOT										0.00	0	0
Total For DVC027										0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	100.55829				0.00	296,500,000	296,500,000
Total DVC028 SPOT										0.00	296,500,000	296,500,000
Total For DVC028										0.00	296,500,000	296,500,000
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	100.52609				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	100.46393				0.00	251,000,000	251,000,000
Total DVC26 SPOT										0.00	251,000,000	251,000,000
Total For DVC26										0.00	251,000,000	251,000,000
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.73252				0.00	240,000,000	120,000,000
Total DVF18 SPOT										0.00	240,000,000	120,000,000
Total For DVF18										0.00	240,000,000	120,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.80618				0.00	1,240,000,000	620,000,000
Total DVF19 SPOT										0.00	1,240,000,000	620,000,000
Total For DVF19										0.00	1,240,000,000	620,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.48817				0.00	40,000,000	20,000,000
Total DVF20 SPOT										0.00	40,000,000	20,000,000
Total For DVF20										0.00	40,000,000	20,000,000
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	100.50531				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			8.41000	116.45150	8.41000	116.39851				0.00	0	35,232,200
Total E170 SPOT										0.00	0	35,232,200
Total For E170										0.00	0	35,232,200
E170/R On 01/08/2020 Spot Bond			100.00000	20.71624	100.00000	20.62364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.27000	101.17485	9.27000	101.12504				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			9.42500	101.47545	9.42500	101.42467				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.80500	100.93196	9.80500	100.87946				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			3.24000	105.00991	3.24000	104.96437				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	101.74072				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.40945				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	18.82893	100.00000	18.73579				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			2.82000	102.86919	2.82000	102.82663				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	112.54431	2.25000	112.50125				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			2.77000	129.36478	2.77000	129.31162				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.77000	116.24090	2.77000	116.19314				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			2.77000	115.15561	2.77000	115.10829				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.79000	107.41822	2.79000	107.37406				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.81000	103.39374	2.81000	103.35102				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	112.54431	2.25000	112.50125				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			9.51500	104.46219	9.51500	104.40855				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.49500	104.28822	9.49500	104.23565				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			10.44000	101.88258	10.44000	101.82531				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			10.64500	93.56701	10.64500	97.39268				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			10.91000	102.96579	10.91000	103.48855				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			10.54000	100.90027	10.54000	101.49126				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.49644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF002 On 06/11/2017 Spot Bond				100.00000	0.00000	101.05316				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 19/08/2018 Spot Bond				100.00000	0.00000	100.68637				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	100.44658				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond				100.00000	0.00000	100.17665				0.00	0	37,300,000
Total EPF008 SPOT										0.00	0	37,300,000
Total For EPF008										0.00	0	37,300,000
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	99.77630				0.00	0	35,000,000
Total EPF009 SPOT										0.00	0	35,000,000
Total For EPF009										0.00	0	35,000,000
EPF009 On 07/11/2019 Spot Bond				100.00000	0.00000	101.04311				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	34.48027	100.00000	34.31342				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF011 On 01/09/2019 Spot Bond			100.00000	14.12312	100.00000	14.05478				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	100.32883				0.00	0	60,000,000
Total EPFC27 SPOT										0.00	0	60,000,000
Total For EPFC27										0.00	0	60,000,000
EPFC27 On 04/05/2017 Spot Bond				100.00000	0.00000	100.92386				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC28 On 06/11/2017 Spot Bond				100.00000	0.00000	100.99629				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC29 On 02/03/2018 Spot Bond				100.00000	0.00000	100.60521				0.00	0	30,000,000

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 EPFC30 SPOT										0.00	0	30,000,000
Total For EPFC30										0.00	0	30,000,000
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	100.31932				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.47028				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	93.76384	100.00000	93.29619				0.00	0	0
Total EQS05/JIBAR SPOT										0.00	0	0
Total For EQS05/JIBAR										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.54369				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			12.43000	100.27760	12.43000	100.21118				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.38541				0.00	0	32,000,000
Total EQS08A SPOT										0.00	0	32,000,000
Total For EQS08A										0.00	0	32,000,000
EQS08 On 04/10/2018 Spot Bond			100.00000	34.21451	100.00000	34.04527				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	34.33407	100.00000	34.16425				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	100.79142				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	100.79016				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.83319			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	100.87247			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	106.37000	10.00000	106.31500			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	100.76235			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.75310			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	100.73302			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	101.02546			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	100.79066			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.27005			0.00	0	112,000,000
Total ERSA22 SPOT									0.00	0	112,000,000
Total For ERSA22									0.00	0	112,000,000
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.78306			0.00	0	66,000,000
Total ERSA23 SPOT									0.00	0	66,000,000
Total For ERSA23									0.00	0	66,000,000
ES18 On 20/04/2018 Spot Bond			8.13000	105.01139	8.13000	104.96542		6,569,999,340,000.00		808,118,000	43,904,118,000
Total ES18 SPOT								6,569,999,340,000.00		808,118,000	43,904,118,000
Total For ES18								6,569,999,340,000.00		808,118,000	43,904,118,000
ES18/R On 20/04/2018 Spot Bond			9.25000	103.87398	9.25000	103.82237		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			9.03500	105.83223	9.03500	105.78057		154,498,500,000.00		17,100,000	2,659,650,200
Total ES23 SPOT								154,498,500,000.00		17,100,000	2,659,650,200
Total For ES23								154,498,500,000.00		17,100,000	2,659,650,200
ES23/R On 25/01/2023 Spot Bond			10.00000	101.52098	10.00000	101.46626		0.00		0	0
Total ES23/R2023 SPOT								0.00		0	0
Total For ES23/R2023								0.00		0	0
ES26 On 02/04/2026 Spot Bond			9.63000	93.10424	9.63000	93.05614		109,782,000,000.00		11,400,000	13,011,400,000
Total ES26 SPOT								109,782,000,000.00		11,400,000	13,011,400,000
Total For ES26								109,782,000,000.00		11,400,000	13,011,400,000
ES26/R On 02/04/2026 Spot Bond			7.85000	103.68346	7.85000	103.63961		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			10.22000	78.67338	10.31500	78.00753		167,608,000,000.00		16,400,000	59,916,400,000
Total ES33 SPOT								167,608,000,000.00		16,400,000	59,916,400,000
Total For ES33								167,608,000,000.00		16,400,000	59,916,400,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.14016	7.50000	100.10009		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			10.44500	86.26512	10.44500	86.21687		38,712,253,364,000.00		3,706,295,200	31,476,573,800
Total ES42 SPOT								38,712,253,364,000.00		3,706,295,200	31,476,573,800
Total For ES42								38,712,253,364,000.00		3,706,295,200	31,476,573,800
ES42/R On 25/04/2042 Spot Bond			8.50000	103.44255	8.50000	103.39525		0.00		0	0
Total ES42/R214 SPOT								0.00		0	0
Total For ES42/R214								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.76141			0.00	0	154,100,000
Total EXX01 SPOT									0.00	0	154,100,000
Total For EXX01									0.00	0	154,100,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.89688			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	31.63727	100.00000	31.47903			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	31.73557	100.00000	31.57683			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	31.86067	100.00000	31.70131			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	31.98577	100.00000	31.82579			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	13.09474	100.00000	13.02924			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	10.39291	100.00000	10.34093			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.67807			0.00	0	70,000,000
Total FIFB04 SPOT									0.00	0	70,000,000
Total For FIFB04									0.00	0	70,000,000
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.55464			0.00	0	20,000,000
Total FIFB06 SPOT									0.00	0	20,000,000
Total For FIFB06									0.00	0	20,000,000
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.52329			0.00	0	100,000,000
Total FIFB07 SPOT									0.00	0	100,000,000
Total For FIFB07									0.00	0	100,000,000
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.50733			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	99.83374				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	100.50792				0.00	1,420,000,000	743,000,000
Total FIFB10 SPOT										0.00	1,420,000,000	743,000,000
Total For FIFB10										0.00	1,420,000,000	743,000,000
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	100.99045				0.00	0	30,000,000
Total FIFB11 SPOT										0.00	0	30,000,000
Total For FIFB11										0.00	0	30,000,000
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	100.89361				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	6.44633	100.00000	6.41997				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.40730	100.00000	0.40526				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	0.40730	100.00000	0.40526				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.91519	100.00000	11.85559				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.60619	100.00000	11.54814				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.25500	100.90644	9.25500	100.85628				0.00	0	380,000,000
Total FRB05 SPOT										0.00	0	380,000,000
Total For FRB05										0.00	0	380,000,000
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.22092				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	101.10507				0.00	0	35,000,000
Total FRB11 SPOT										0.00	0	35,000,000
Total For FRB11										0.00	0	35,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.76442				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	96.44970				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			10.81500	98.31481	10.81500	100.23954				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.17083				0.00	0	30,000,000
Total FRB15 SPOT										0.00	0	30,000,000
Total For FRB15										0.00	0	30,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.95794				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	102.12325				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	13.08039	100.00000	13.01569				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	102.38912				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB19 On 14/04/2021 Spot Bond			11.51500	108.00770	11.51500	107.94128			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	103.60225			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	100.74185			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	100.37129			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			10.23000	105.73445	10.23000	105.67651			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	99.94643			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	138.08967	3.04000	141.18753			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.37500	114.24805	3.37500	277.00487			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	109.28883	3.46000	116.12108			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			3.72000	89.88269	3.72000	161.08586			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			3.92000	95.26833	3.92000	195.58498			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			3.98000	90.49805	3.98000	91.92829			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI50 On 31/12/2050 Spot Bond			3.96000	94.63899	3.96000	94.42423			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	72.91362	8.93000	72.23980			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	48.28383	10.05000	47.20969			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	47.64180	10.08000	46.56853			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC05 On 13/10/2018 Spot Bond			100.00000	33.30421	100.00000	33.13947			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	68.31447	100.00000	67.97656			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.53723			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99984			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99991			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99987			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.03993	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.03993	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	99.99988			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.03211	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 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
FRC127 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
FRC128 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
FRC129 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

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 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	99.99944			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	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	82.05897	100.09221	81.70193			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	99.99983			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	106.35338			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	99.99976			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	99.55267	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	99.99979			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	99.99985			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	99.99983			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	99.99959			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	99.99984			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	79.86237	13.22500	79.80592			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	99.99999				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	99.99999				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	99.99995				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	99.95321				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			4.00500	108.01916	4.00500	111.70146				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	99.99989				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.99989				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	100.73621				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	102.16891				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	99.99989				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	99.99984				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	99.99986				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				100.00000	0.00000	101.26297				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC171 On 20/09/2020 Spot Bond				100.00000	0.00000	99.99943				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	112.01632				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.53090				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	99.99964				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC181 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
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	99.99965				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	99.99997				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	99.99997				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC191 On 02/04/2017 Spot Bond				100.00000	0.00000	101.85595				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.94319				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	106.37000	10.00000	106.31500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19(On 20/06/2024 Spot Bond				100.00000	0.00000	99.99959				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.60549				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.60549				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	101.11562				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	101.09690	8.75000	101.04897				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	99.99989				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	11.69221	100.00000	11.63563				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	10.91624	100.00000	10.86342				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond				100.00000	0.00000	98.62425				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	17.17418	100.00000	17.09107				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	99.99980				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	92.32939	100.00000	91.86890				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	101.06202				0.00	0	0
Total FRC212 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	12.02724	100.00000	11.96903			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	61.85521	100.00000	61.54581		20,000,000,000,000.00		200,000,000	100,000,000
Total FRC214 SPOT								20,000,000,000,000.00		200,000,000	100,000,000
Total For FRC214								20,000,000,000,000.00		200,000,000	100,000,000
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.06197			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	61.83890	100.00000	61.52959			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.05977			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.01427			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.09405			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	101.03703			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	139.16946	3.37000	139.10773			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	100.72521			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	102.33295			0.00	0	100,000,000
Total FRC229 SPOT									0.00	0	100,000,000
Total For FRC229									0.00	0	100,000,000
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC230 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC230										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				100.00000	0.00000	102.01916				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	133.91701	4.23000	133.85134				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	99.99869				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	109.37668				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	118.70499				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	109.98263				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	119.56783				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	118.45331				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	109.25263				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	108.82361				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	103.27529				0.00	0	0
Total FRC243 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	109.67753				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	103.24296				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.61145				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	109.04807				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	97.44930				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	116.64122				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	96.45270				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	101.04236				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	100.26500				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.30366				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	109.47604	3.90000	135.84081				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	103.02857	3.95000	135.53720				0.00	0	0
Total FRC69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.93000	101.39852	3.93000	135.65855				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	101.43923				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	101.57593				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	26.52327	100.00000	31.24253				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	98.90110	100.00000	100.12451				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	20.62310	100.00000	20.52109				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD15 On 31/12/2021 Spot Bond			100.00000	14.52171	100.00000	14.44988				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			3.90000	84.03358	3.90000	83.57831				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			3.84000	99.85610	3.84000	99.82461				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	101.85119				0.00	0	80,000,000
Total FRJ17 SPOT										0.00	0	80,000,000

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 FRJ17									0.00	0	80,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.24601			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	101.92786			0.00	0	4,000,000,000
Total FRJ19 SPOT									0.00	0	4,000,000,000
Total For FRJ19									0.00	0	4,000,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.15962			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.24400			0.00	0	1,000,000,000
Total FRJ21 SPOT									0.00	0	1,000,000,000
Total For FRJ21									0.00	0	1,000,000,000
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	100.31698			0.00	500,000,000	250,000,000
Total FRJ22 SPOT									0.00	500,000,000	250,000,000
Total For FRJ22									0.00	500,000,000	250,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.39596			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	101.16598			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	5.65455	100.00000	5.63282			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	5.65455	100.00000	5.63282			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.29800	85.64740	2.29800	114.55319			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			2.71000	110.39904	2.71000	119.61858			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.66470	10.38000	101.60685			0.00	0	0
Total FRS103 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.66470	10.38000	101.60685				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			2.85000	107.74247	2.85000	116.92549				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.93000	221.46728	2.93000	221.37450				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.82000	117.54508	2.82000	117.49645				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.96000	220.62663	2.96000	220.53384				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.48936				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			3.26000	117.84354	3.26000	117.79195				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			3.01500	113.89224	3.01500	113.84391				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.01500	113.89224	3.01500	113.84391				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			3.08000	120.39303	3.08000	217.20994				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			3.13000	215.93588	3.13000	215.84305				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			2.79000	106.69941	2.79000	106.65545				0.00	0	0
Total FRS122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.16000	169.78749	3.16000	215.02797			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			3.92500	98.54905	3.92500	98.50235			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			3.46000	103.41838	3.46000	165.02187			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			3.74000	88.56322	3.74000	101.40799			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			3.45000	103.54365	3.45000	165.17546			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 11/05/2017 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			3.51000	162.03459	3.51000	164.25635			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.67000	201.82482	3.67000	201.73220			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond			100.00000		0.00000	93.73154			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.67000	89.24023	3.67000	102.53453			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.92500	85.67988	3.92500	98.50235			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.45000	106.22280	3.45000	106.17522			0.00	0	0
Total FRS136 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.32000	164.96519	3.32000	167.18746				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.44000	207.69220	3.44000	207.59946				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.45000	162.95356	3.45000	165.17546				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.45000	162.95356	3.45000	165.17546				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 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
FRS144 On 31/03/2028 Spot Bond			3.74000	95.85060	3.74000	160.78764				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.56000	115.34801	3.56000	115.29564				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.07000	141.05728	3.07000	140.99698				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	105.50700				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			3.80000	157.67577	3.80000	159.89682				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			3.84000	157.08515	3.84000	159.30613				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			3.53000	115.59487	3.53000	115.54258				0.00	0	0
Total FRS151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.81000	157.52787	3.81000	159.74890				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			3.85000	156.93790	3.85000	159.15885				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	100.91222				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	99.99998				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond				100.00000	0.00000	101.70026				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			2.68500	118.76552	2.68500	287.96863				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			2.57500	119.50530	2.57500	289.76411				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.29500	114.76113	3.29500	278.25008				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	99.12078	3.03000	141.25111				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.31090				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	144.33458	2.56000	144.27690				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.07113				0.00	0	0
Total FRS62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.69000	116.21867	2.69000	116.17142				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	85.30706	104.97509	84.90055				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	84.26036	101.07593	83.88175				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	82.43296	100.44759	82.06608				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	82.91272	100.76967	82.54603				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			2.45000	123.67964	2.45000	123.63106				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.72000	95.20947	2.72000	122.43961				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	99.56298				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			2.75000	95.00470	2.75000	122.17609				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.48500	113.54705	3.48500	275.30358				0.00	0	0
Total FRS90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.99888				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.53184				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			7.72500	100.48571	7.72500	100.44473				0.00	0	0
Total FRX17 SPOT										0.00	0	0
Total For FRX17										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.18000	106.89218	8.18000	106.84511				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			8.48000	104.34891	8.48000	104.30103				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.70500	104.26395	8.70500	104.21514				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.45500	92.83792	9.45500	92.79132				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			9.71000	108.54014	9.71000	108.48361				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			10.09000	100.92456	10.09000	100.87000				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			10.09000	101.02528	10.09000	100.97125				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.33000	97.24468	10.33000	97.19058				0.00	0	0
Total FRX30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.42000	94.06286	10.42000	94.01009				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.41000	99.54744	10.41000	105.76124				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.81000	78.84281	10.81000	78.79722				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	99.99996				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.06975				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.34855				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	99.99984				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	99.99972				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.57616				0.00	0	26,450,800
Total FS2A4 SPOT										0.00	0	26,450,800
Total For FS2A4										0.00	0	26,450,800
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.58068				0.00	0	20,000,000
Total FS2A5 SPOT										0.00	0	20,000,000
Total For FS2A5										0.00	0	20,000,000
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.69112				0.00	0	0
Total FS2B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.71000				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	100.79298				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	9.26096	100.00000	9.21464				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	1.55373	100.00000	1.54596				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	51.44897	100.00000	51.20000				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	8.63171	100.00000	8.58993				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	1.44816	100.00000	1.44115				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	15.61325	100.00000	15.53602				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	2.61947	100.00000	2.60651				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	0.43947	100.00000	0.43730				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	4.09292	100.00000	4.07267				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	4.09292	100.00000	4.07267				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	4.09292	100.00000	4.07267				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	4.09292	100.00000	4.07267				0.00	0	0
Total FS5D1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	4.09292	100.00000	4.07267				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.66550				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			9.05500	104.22537	9.05500	104.17394				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.68011				0.00	0	109,176,200
Total GH31A1 SPOT										0.00	0	109,176,200
Total For GH31A1										0.00	0	109,176,200
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.51526				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.52092				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.55771				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	100.60295				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.63118				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
GPT40 On 06/06/2017 Spot Bond				100.00000	0.00000	100.38342				0.00	0	0
Total GPT40 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GPT40										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	16.01039	100.00000	15.93291				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	56.72102	100.00000	56.44654				80,000,000,000,000.00	800,000,000	400,000,000
Total GRB02U SPOT										80,000,000,000,000.00	800,000,000	400,000,000
Total For GRB02U										80,000,000,000,000.00	800,000,000	400,000,000
GRB03 On 03/03/2019 Spot Bond			100.00000	28.19457	100.00000	28.05813				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	13.86850	100.00000	13.79913				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	21.70663	100.00000	21.60159				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	14.41633	100.00000	14.34657				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	3.43627	100.00000	3.42324				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	73.58871	100.00000	73.29317				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	54.98029	100.00000	54.77186				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	38.42533	100.00000	38.34005				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	27.49014	100.00000	27.38593				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	17.07792	100.00000	17.04002				0.00	0	0
Total GRB14U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	13.74507	100.00000	13.69297				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	7.59019	100.00000	7.57334				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	6.89869	100.00000	6.87254				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	3.37717	100.00000	3.36967				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	3.43627	100.00000	3.42324				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	8.52053	100.00000	8.46829				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	3.28503	100.00000	3.26489				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	0.48830	100.00000	0.48531				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.62104				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.38966				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.46294				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.45104				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.07122				0.00	0	500,000,000
Total GRT07 SPOT										0.00	0	500,000,000
Total For GRT07										0.00	0	500,000,000
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	99.90932				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.87325				0.00	0	10,040,000,000
Total GRT09 SPOT										0.00	0	10,040,000,000
Total For GRT09										0.00	0	10,040,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.86813				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	100.85558				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.25739				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	101.54200				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	100.02340				0.00	0	0
Total GRT14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.74572				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	101.56153				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			9.73500	106.31551	9.73500	106.26000				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	100.16784				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	100.17225				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										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	112.88767				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	107.91096				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	103.52701				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	101.77819				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	102.06460				0.00	602,000,000	301,000,000
Total HC3T1 SPOT										0.00	602,000,000	301,000,000
Total For HC3T1										0.00	602,000,000	301,000,000
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	100.11796				0.00	0	0
Total HC4T1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	16.69216	100.00000	16.60867				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.16977				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.12752				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.21866				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	101.70068				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	101.71897				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.73941				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.06751	100.00000	10.01771				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.06751	100.00000	10.01771				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	10.67975	100.00000	10.62691				0.00	0	0
Total HM1C4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.67975	100.00000	10.62691				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.46690	100.00000	11.41018				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.46690	100.00000	11.41018				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.42899	100.00000	12.36751				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
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1G2									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.37000	10.00000	106.31500			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.78544			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	100.99013			0.00	0	1,000,000
Total HPF07 SPOT									0.00	0	1,000,000
Total For HPF07									0.00	0	1,000,000
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.80267			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	101.64719			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	100.73892			0.00	0	0
Total HPF10 SPOT									0.00	0	0
Total For HPF10									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.51000	104.88689	8.51000	104.83860			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	16.81374	100.00000	16.73857			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			2.72500	287.43622	2.72500	287.31904			0.00	0	13,402,000,000
Total HWAY23 SPOT									0.00	0	13,402,000,000
Total For HWAY23									0.00	0	13,402,000,000
HWAY2 On 07/12/2024 Spot Bond			2.43500	123.01347	2.43500	298.27262			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			2.80000	100.53819	2.80000	100.49695			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			10.36500	92.35799	10.36500	92.30644			0.00	0	3,020,000,000
Total HWAY34 SPOT									0.00	0	3,020,000,000

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	3,020,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.34638	100.00000	10.30014			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			10.35500	92.25476	10.35500	92.20332			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	10.34634	100.00000	10.30010			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	101.53522			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	100.06674			0.00	700,000,000	350,000,000
Total HWF09 SPOT									0.00	700,000,000	350,000,000
Total For HWF09									0.00	700,000,000	350,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	18.31314	100.00000	18.22255			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	106.37000	10.00000	106.31500			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.10000	128.07893	2.11000	127.93855		823,620,000,000.00		392,200,000	63,533,099,100
Total I2025 SPOT								823,620,000,000.00		392,200,000	63,533,099,100
Total For I2025								823,620,000,000.00		392,200,000	63,533,099,100
I2029 On 31/03/2029 Spot Bond			2.15000	99.86006	2.15000	100.78620		10,713,450,000,000.00		4,983,000,000	16,492,431,300
Total I2029 SPOT								10,713,450,000,000.00		4,983,000,000	16,492,431,300
Total For I2029								10,713,450,000,000.00		4,983,000,000	16,492,431,300
I2033 On 28/02/2033 Spot Bond			2.17000	105.45797	2.17000	105.41829		17,823,946,000,000.00		8,213,800,000	37,339,002,600
Total I2033 SPOT								17,823,946,000,000.00		8,213,800,000	37,339,002,600
Total For I2033								17,823,946,000,000.00		8,213,800,000	37,339,002,600
I2038 On 31/01/2038 Spot Bond			2.09000	132.51721	2.09000	132.46767		979,165,000,000.00		468,500,000	166,465,936,600
Total I2038 SPOT								979,165,000,000.00		468,500,000	166,465,936,600
Total For I2038								979,165,000,000.00		468,500,000	166,465,936,600
I2046 On 31/03/2046 Spot Bond			2.14000	130.58375	2.14000	132.04899		1,249,760,000,000.00		584,000,000	82,572,069,200
Total I2046 SPOT								1,249,760,000,000.00		584,000,000	82,572,069,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046									1,249,760,000,000.00	584,000,000	82,572,069,200
I2050 On 31/12/2050 Spot Bond			2.11000	141.31634	2.11000	141.26336			1,354,620,000,000.00	642,000,000	57,708,460,454
Total I2050 SPOT									1,354,620,000,000.00	642,000,000	57,708,460,454
Total For I2050									1,354,620,000,000.00	642,000,000	57,708,460,454
IBL22 On 15/03/2018 Spot Bond			8.30500	101.74293	8.30500	101.69794			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	100.92236	2.63000	143.82157			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	101.90308			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			8.42500	104.44137	8.42500	104.39404			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	100.18400			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	106.37000	10.00000	106.31500			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			8.86000	100.61198	8.86000	100.56406			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			9.29000	96.34546	9.29000	96.29713			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			8.81500	102.01362	8.81500	101.96528			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	103.43719	7.34000	103.39623			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			9.28000	100.67604	9.28000	100.62560			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	100.69499				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.64000	100.43562	8.64000	100.38869				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.23799				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.60000	101.87834	8.60000	101.83097				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			9.89500	102.68787	9.89500	102.63309				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	102.61505				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.28977				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	101.20372				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.64262				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.19025				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.30765				0.00	0	10,000,000
Total IBL66 SPOT										0.00	0	10,000,000
Total For IBL66										0.00	0	10,000,000
IBL67 On 31/01/2022 Spot Bond			3.36000	139.23194	3.36000	139.17023				0.00	0	0
Total IBL67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	99.91749				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	44.27228	100.00000	44.05329				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	100.81412				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.70073				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				107.26848	0.00000	101.01117				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.52657				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			9.94500	103.59882	9.94500	103.54328				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			8.43000	104.10957	8.43000	104.06209				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	31.25945	100.00000	31.10309				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	13.52610	100.00000	13.45845				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	101.24420				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	99.95419				0.00	0	0
Total IBL83 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	23.71227	100.00000	23.59497			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	101.08270			0.00	1,000,000,000	500,000,000
Total IBL85 SPOT									0.00	1,000,000,000	500,000,000
Total For IBL85									0.00	1,000,000,000	500,000,000
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.71384			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			8.73000	105.23461	8.73000	105.18494			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			9.25500	107.06368	9.25500	107.01018			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	16.62943	100.00000	16.55510			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	100.54668			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	22.77766	100.00000	22.66372			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	100.43980			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.66869			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	100.68608			0.00	800,000,000	400,000,000
Total IBL93 SPOT									0.00	800,000,000	400,000,000
Total For IBL93									0.00	800,000,000	400,000,000
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	100.57030			0.00	0	0
Total IBL94 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	100.17554				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	99.95438				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	101.85383				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	101.93880				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			8.60000	104.65412	8.60000	104.60570				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	0.04060	100.00000	0.04042				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.11058				0.00	0	50,000,000
Total IDCG02 SPOT										0.00	0	50,000,000
Total For IDCG02										0.00	0	50,000,000
IDCG03 On 22/10/2020 Spot Bond			9.57500	99.77135	9.57500	99.72009				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	100.54141				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	100.48377				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.49000	98.21317	10.49000	98.15771				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	100.86795				0.00	0	0
Total IDCG07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.31000	103.74943	11.31000	103.68249				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond				100.00000	0.00000	100.34575				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond				100.00000	0.00000	100.35047				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.59000	104.39558	10.59000	104.33640				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 19/10/2017 Spot Bond			5.00000	102.11136	5.00000	102.08365				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP04 On 14/03/2018 Spot Bond			4.00000	100.08613	4.00000	100.06459				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP05 On 17/10/2019 Spot Bond			4.00000	101.71186	4.00000	101.68972				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP06 On 10/12/2024 Spot Bond			8.89000	101.48496	8.89000	101.43647				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC01 On 14/04/2021 Spot Bond			7.96500	106.55040	7.96500	106.50468				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.43847	100.00000	7.40248				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	91.37056	100.00000	90.90909				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	60.41847	100.00000	60.11627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN272U									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	5.41517	100.00000	5.39464			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	12.29144	100.00000	12.23064			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	16.21824	100.00000	16.13712			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	23.37934	100.00000	23.26370			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	9.96979	100.00000	9.92546			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	14.24394	100.00000	14.17348			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	28.78904	100.00000	28.64973			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	82.31107	100.00000	81.95474			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	82.72218	100.00000	82.37092			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	13.35567	100.00000	13.28886			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	13.19843	100.00000	12.50319			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	95.78298	100.00000	95.29677			0.00	0	0
Total IN330U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	17.20459	100.00000	17.12134				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	8.97327	100.00000	8.92984				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	12.22994	100.00000	12.67243				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	58.29204	100.00000	58.00995				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	58.42401	100.00000	58.14128				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	8.03362	100.00000	11.97908				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	0.00005	100.00000	0.00005				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	8.95088	100.00000	8.91086				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	45.45042	100.00000	45.22559				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	12.89279	100.00000	12.83546				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	97.92127	100.00000	97.23410				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	99.94814				0.00	0	0
Total ING132 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	99.95451				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	103.02983	6.50000	102.99322				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	106.37000	10.00000	106.31500				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	99.94911				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.48255				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	94.75462				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.12414				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.80140				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	101.13415				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			11.61500	104.88165	11.61500	104.81624				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	106.37000	10.00000	106.31500				0.00	0	0
Total IPF01/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 IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.64448			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			8.55500	103.86443	8.55500	103.81602			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	101.89153			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	101.87264			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	101.89762			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	33.15902	100.00000	32.99500			0.00	0	42,600,000
Total IPF11 SPOT									0.00	0	42,600,000
Total For IPF11									0.00	0	42,600,000
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.54543			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.34878			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.06781			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.06979			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.07098			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	99.95376			0.00	0	0
Total IPF17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	99.95321			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	99.95266			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond			100.00000	8.69474	100.00000	8.65267		920,000,000,000,000.00	109,200,000,000	40,000,000,000	
Total IPF20 SPOT								920,000,000,000,000.00	109,200,000,000	40,000,000,000	
Total For IPF20								920,000,000,000,000.00	109,200,000,000	40,000,000,000	
IPF21 On 17/03/2022 Spot Bond			100.00000	1.45874	100.00000	1.45168		320,000,000,000,000.00	23,200,000,000	10,000,000,000	
Total IPF21 SPOT								320,000,000,000,000.00	23,200,000,000	10,000,000,000	
Total For IPF21								320,000,000,000,000.00	23,200,000,000	10,000,000,000	
IPFC13 On 26/04/2017 Spot Bond				100.00000	0.00000	101.11437		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			9.64500	102.20863	9.64500	102.15546		0.00	0	1,850,000,000	
Total IPL10 SPOT								0.00	0	1,850,000,000	
Total For IPL10								0.00	0	1,850,000,000	
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	100.62592		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			8.35500	100.54742	8.35500	100.50196		0.00	0	130,000,000	
Total IPL6 SPOT								0.00	0	130,000,000	
Total For IPL6								0.00	0	130,000,000	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	68.99308	100.00000	68.68466		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	101.80852		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	46.75292	100.00000	46.52166		0.00	0	0	
Total IPL7/JIBAR SPOT								0.00	0	0	
Total For IPL7/JIBAR								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	102.03845		0.00	0	0	
Total IPL8 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL8										0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	13.86006	100.00000	13.79151				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.69722				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	100.31627				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	100.37796	2.75000	100.36281				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			4.01000	154.60327	4.01000	156.82385				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	102.06343				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	101.85077				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.48656				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	98.46382				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.48323				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			4.11000	109.96530	4.11000	110.87188				0.00	0	0
Total IV030 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.11000	109.87363	4.11000	110.87188			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.19841			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.55363			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.12473			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			11.51500	104.24365	11.51500	104.17918			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	102.31342			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.79510			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	99.90888			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	129.54718	4.81000	130.43553			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	99.72757			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.86500	100.13471	11.86500	100.07096			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	100.89750			0.00	0	0
Total IV042 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV042										0.00	0	0
IV043 On 21/11/2026 Spot Bond			11.75500	108.37516	11.75500	106.68943				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	101.53003				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2027 Spot Bond			5.06000	117.77788	5.06000	128.99429				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	38.68958	100.00000	38.49821				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			9.23000	110.00419	9.23000	109.94936				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	102.25801				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	1.86432	100.00000	1.85725				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			4.11000	153.16438	4.11000	155.38476				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA664 On 16/03/2017 Spot Bond			7.60000	99.87522	7.60000	99.91678				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			7.60000	99.97918	7.60000	99.83370				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			7.60000	99.68864	7.60000	99.54401				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			7.70000	99.53803	7.70000	99.39194				0.00	0	0
Total IVA668 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA668									0.00	0	0
IVA672 On 11/05/2017 Spot Bond			7.80000	98.94280	7.80000	98.79658			0.00	0	0
Total IVA672 SPOT									0.00	0	0
Total For IVA672									0.00	0	0
IVA673 On 18/05/2017 Spot Bond			7.80000	98.79658	7.80000	98.65078			0.00	0	0
Total IVA673 SPOT									0.00	0	0
Total For IVA673									0.00	0	0
IVA676 On 08/06/2017 Spot Bond			7.80000	98.36048	7.80000	98.21597		461,760,000,000,000.00	59,200,000,000	54,600,000,000	
Total IVA676 SPOT								1,760,000,000,000.00	59,200,000,000	54,600,000,000	
Total For IVA676								1,760,000,000,000.00	59,200,000,000	54,600,000,000	
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	106.37000	10.00000	106.31500			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.48636			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.58964			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.67804			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.53801			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	101.90989			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.32305			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	101.97208			0.00	0	0
Total IVC033 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	102.01578			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	97.16164			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			9.20000	101.82838	9.20000	101.77780			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	24.56386	100.00000	24.45405			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	24.83909	100.00000	24.71623			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			9.38500	101.32666	9.38500	101.27533			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.23670			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.60528			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.09295			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.69263			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.42849			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.16034			0.00	0	0
Total IVC051 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.91230				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	99.83081				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	101.23162				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	101.95982				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	101.10630				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	100.23324				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	100.25577				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	82.50907	100.00000	82.14876				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	101.04840				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	102.04846				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	101.48334				0.00	0	0
Total IVC075 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC075									0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	101.28870			0.00	0	0
Total IVC077 SPOT									0.00	0	0
Total For IVC077									0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	100.65080			0.00	0	0
Total IVC078 SPOT									0.00	0	0
Total For IVC078									0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	100.65080			0.00	0	0
Total IVC079 SPOT									0.00	0	0
Total For IVC079									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.64412			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	15.80801	100.00000	15.72982			0.00	0	0
Total IVC082 SPOT									0.00	0	0
Total For IVC082									0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	101.31661			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	100.97824			0.00	0	0
Total IVC086 SPOT									0.00	0	0
Total For IVC086									0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	101.62352			0.00	0	0
Total IVC087 SPOT									0.00	0	0
Total For IVC087									0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	101.58673			0.00	0	0
Total IVC088 SPOT									0.00	0	0
Total For IVC088									0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	101.14045			0.00	0	0
Total IVC089 SPOT									0.00	0	0
Total For IVC089									0.00	0	0
IVC090 On 31/10/2018 Spot Bond				100.00000	0.00000	101.15998			0.00	0	0
Total IVC090 SPOT									0.00	0	0
Total For IVC090									0.00	0	0
IVC092 On 23/11/2019 Spot Bond				100.00000	0.00000	100.63550			0.00	0	0
Total IVC092 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC092										0.00	0	0
IVC093 On 23/11/2018 Spot Bond				100.00000	0.00000	100.60960				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			10.23500	105.18239	10.23500	105.12472				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	99.77473				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			8.60000	102.81506	8.60000	102.76751				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	101.31251				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	101.36148				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	99.77111				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	100.31277				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	100.17917				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.81459	100.00000	3.80013				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	55.58370	100.00000	46.03472				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	38.63937	100.00000	32.49656				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	5.51375	100.00000	5.49285				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	2.43212	100.00000	2.42290				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	2.38184	100.00000	2.37281				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	2.01911	100.00000	2.01146				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	3.85098	100.00000	3.83638				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	1.92549	100.00000	1.91819				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	1.88211	100.00000	1.87497				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.41371				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	100.28870				0.00	0	8,000,000
Total KAP001 SPOT										0.00	0	8,000,000
Total For KAP001										0.00	0	8,000,000
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.17994				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	100.36044				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	99.78936				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	99.77594				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			9.78500	105.72035	9.78500	105.66488				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	100.51786				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP041 On 01/07/2019 Spot Bond			100.00000	24.46860	100.00000	26.76942				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	100.52094				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	101.38686				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	101.30383				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			9.04000	135.29387	9.04000	135.22780				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	99.84031				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.03167				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	102.04912				0.00	0	0
Total LBK08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	19.29105	100.00000	19.19563				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			9.86000	102.44813	9.86000	102.39367				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	103.00311	9.62000	102.94965				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	100.65696	9.71000	100.60424				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	45.32926	100.00000	47.32686				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	101.91493				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	100.51661				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			8.56500	100.44103	8.56500	100.39545				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.20500	102.05355	9.20500	102.00309				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			9.74000	99.26293	9.74000	99.21079				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.18954				0.00	0	0
Total LGL05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.04500	105.37350	10.04500	105.31677				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	101.99174				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.20362				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			12.93000	105.22867	12.93000	105.15586				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			13.86000	105.95438	13.86000	105.87597				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	100.18658				0.00	0	0
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	101.28738				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	100.70185				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	100.68629				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.15531				0.00	640,000,000	320,000,000
Total LRFB2 SPOT										0.00	640,000,000	320,000,000

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 LRFB2										0.00	640,000,000	320,000,000
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	100.77164				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	100.88275				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	100.23100				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 08/05/2017 Spot Bond				100.00000	0.00000	98.97797				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	101.06929				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ09 On 15/06/2017 Spot Bond				100.00000	0.00000	98.19072				0.00	0	0
Total MAQ098 SPOT										0.00	0	0
Total For MAQ098										0.00	0	0
MAQ09 On 21/04/2017 Spot Bond				100.00000	0.00000	99.33907				0.00	0	0
Total MAQ099 SPOT										0.00	0	0
Total For MAQ099										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.41679				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.32491				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	100.34166				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ0A4									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.40182			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	100.40438			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	100.39928			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	99.67482			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.16337			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.45130			0.00	0	120,000,000
Total MBF039 SPOT									0.00	0	120,000,000
Total For MBF039									0.00	0	120,000,000
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.13079			0.00	0	500,000,000
Total MBF042 SPOT									0.00	0	500,000,000
Total For MBF042									0.00	0	500,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.85810			0.00	0	20,000,000
Total MBF045 SPOT									0.00	0	20,000,000
Total For MBF045									0.00	0	20,000,000
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.99920			0.00	702,000,000	351,000,000
Total MBF046 SPOT									0.00	702,000,000	351,000,000
Total For MBF046									0.00	702,000,000	351,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.45484			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.68712			0.00	0	60,000,000
Total MBF049 SPOT									0.00	0	60,000,000
Total For MBF049									0.00	0	60,000,000
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	100.77070			0.00	0	0
Total MBF050 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.11195				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	30.32456	100.00000	30.17288				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2017 Spot Bond				100.00000	0.00000	99.83004				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05: On 28/09/2019 Spot Bond				100.00000	0.00000	99.81914				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	98.62646	2.30000	97.72062				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	95.82963				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	100.17008				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	96.19677	100.00000	95.69444				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	63.00497	100.00000	62.69331				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	63.05555	100.00000	62.74365				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	60.52043	100.00000	60.21772				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.17029				0.00	0	0
Total MBP34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.83000	104.26535	8.83000	104.21586				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.82431	8.00000	105.77871				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			8.88000	103.90049	8.88000	103.85089				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	103.84494	8.91000	103.79521				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	101.79382				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	101.86108				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			8.85000	102.73135	8.85000	102.68221				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			9.64000	103.46612	9.64000	103.41232				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	99.99992				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			9.66000	101.23293	9.66000	101.29662				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			9.16500	102.58932	9.16500	102.53871				0.00	0	0
Total MIL02 SPOT										0.00	0	0
Total For MIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.26708				0.00	0	84,000,000
Total MMIG01 SPOT										0.00	0	84,000,000

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 MMIG01										0.00	0	84,000,000
MMIG0 On 17/03/2026 Spot Bond			9.51500	103.40694	9.51500	101.87211				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	99.96100				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			11.69000	98.55187	11.69000	99.04673				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			10.92500	101.10260	10.92500	100.79712				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			8.86500	102.49987	8.86500	102.45092				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			8.86500	102.25851	8.86500	102.21019				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	100.00000	100.00000	99.45504				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	100.00000	100.00000	99.45504				0.00	0	0
Total MTN07U SPOT										0.00	0	0
Total For MTN07U										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	24.88219	100.00000	24.75911				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	30.82474	100.00000	30.68770				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	100.65777				0.00	0	0
Total MWAR01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	11.62967	100.89771	11.57103			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	11.74510	100.61875	11.68603			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	99.99991			0.00	0	6,920,200
Total N5B23 SPOT									0.00	0	6,920,200
Total For N5B23									0.00	0	6,920,200
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	99.99990			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	99.99978			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	109.47834			0.00	0	0
Total N5E23 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	10.91284	100.00000	10.86004			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	11.66364	100.00000	11.60720			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			10.49500	93.42335	10.49500	93.37057			0.00	0	20,000,000
Total NAM01 SPOT									0.00	0	20,000,000
Total For NAM01									0.00	0	20,000,000
NAM02 On 29/06/2020 Spot Bond			9.46500	102.51899	9.46500	102.46691			0.00	0	40,000,000
Total NAM02 SPOT									0.00	0	40,000,000
Total For NAM02									0.00	0	40,000,000
NAM03 On 01/08/2023 Spot Bond			9.84500	102.33717	9.84500	102.28285			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			10.44000	101.80830	10.44000	101.75107			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			8.85000	103.00261	8.85000	102.95334			0.00	0	290,981,700
Total NBK11A SPOT									0.00	0	290,981,700
Total For NBK11A									0.00	0	290,981,700
NBK12/ On 19/03/2021 Spot Bond			9.52500	99.60242	9.52500	99.55206			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.07476	9.38000	100.02491			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			9.59500	100.75384	9.59500	100.70254			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.11500	102.72948	9.11500	102.75095			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			9.56500	97.95706	9.56500	97.90651			0.00	0	0
Total NBK15A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.72307			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.34000	96.19412	10.34000	96.14056			0.00	0	870,000,000
Total NBK16A SPOT									0.00	0	870,000,000
Total For NBK16A									0.00	0	870,000,000
NBK17I On 22/04/2026 Spot Bond			10.82000	99.15521	10.82000	99.09782			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18I On 01/06/2020 Spot Bond			9.29000	102.71741	9.29000	102.66619			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	290,000,000	145,000,000
Total NBK18B SPOT									0.00	290,000,000	145,000,000
Total For NBK18B									0.00	290,000,000	145,000,000
NBK19I On 01/06/2022 Spot Bond			9.71500	102.61204	9.71500	102.55856			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	101.90155			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond			100.00000	98.90110	100.00000	100.39131			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20I On 01/06/2026 Spot Bond			10.54000	102.08387	10.54000	102.02627		47,598,640,000,000.00	4,516,000,000	2,258,000,000	
Total NBK20A SPOT								17,598,640,000,000.00	4,516,000,000	2,258,000,000	
Total For NBK20A								17,598,640,000,000.00	4,516,000,000	2,258,000,000	
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	97.92197			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			11.09000	98.94190	11.09000	98.88291			0.00	0	10,000,000
Total NBK21A SPOT									0.00	0	10,000,000
Total For NBK21A									0.00	0	10,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.03697			0.00	0	0
Total NBK21B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK21B									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.93500	103.96885	9.93500	103.91317			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	101.05605			0.00	1,200,000,000	600,000,000
Total NBK22B SPOT									0.00	1,200,000,000	600,000,000
Total For NBK22B									0.00	1,200,000,000	600,000,000
NBK23/ On 19/11/2025 Spot Bond			10.29000	105.83007	10.29000	105.77142			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	100.98688			0.00	0	400,000,000
Total NBK23B SPOT									0.00	0	400,000,000
Total For NBK23B									0.00	0	400,000,000
NBK24/ On 19/11/2027 Spot Bond			10.99000	103.34306	10.99000	103.28199			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	100.86974			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.83500	104.58451	9.83500	104.52905			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.85687			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	14.97147	100.00000	14.90454			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.46825			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.08000	110.33094	10.08000	110.27101			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.79342			0.00	340,000,000	170,000,000
Total NBK27B SPOT									0.00	340,000,000	170,000,000

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 NBK27B									0.00	340,000,000	170,000,000
NBK28 On 02/08/2023 Spot Bond			9.84500	102.07104	9.84500	102.01685			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.69313			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29 On 31/07/2026 Spot Bond			10.34000	102.36917	10.34000	102.31216			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	100.94887			0.00	0	125,000,000
Total NBK29B SPOT									0.00	0	125,000,000
Total For NBK29B									0.00	0	125,000,000
NBK30 On 20/02/2024 Spot Bond			9.63500	100.60625	9.63500	100.55397			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.71263			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	100.77780			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.51443			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	101.17613			0.00	0	100,000,000
Total NBK33B SPOT									0.00	0	100,000,000
Total For NBK33B									0.00	0	100,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.97010			0.00	0	45,000,000
Total NBK34B SPOT									0.00	0	45,000,000
Total For NBK34B									0.00	0	45,000,000
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.99063			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	101.01610			0.00	0	0
Total NBK36B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	101.16363			0.00	860,000,000	430,000,000
Total NBK37B SPOT									0.00	860,000,000	430,000,000
Total For NBK37B									0.00	860,000,000	430,000,000
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	101.16474			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			8.38000	106.97415	8.38000	106.92644			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	23.72892	100.00000	23.62458			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			11.21500	44.56890	11.21500	44.54295			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	101.27709			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	100.67148			0.00	0	120,000,000
Total NBK41B SPOT									0.00	0	120,000,000
Total For NBK41B									0.00	0	120,000,000
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	100.69096			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	100.70989			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.57890			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	100.84519			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	99.99987			0.00	0	0
Total NCLN75 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.93207				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	99.99977				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	7.13552	100.00000	8.82099				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	8.86388	100.00000	8.82099				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			10.38500	101.40024	10.38500	101.34447				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	99.99978				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			10.42000	100.39726	10.42000	100.34185				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	99.99977				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	99.99966				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	99.99965				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.44436				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.73270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.91076				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.73275				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	12.63547	100.00000	12.89075				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	1.39722	100.00000	1.39169				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	102.45455				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	100.47014				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			9.93000	107.53500	9.93000	105.70261				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	100.18619				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	101.75987				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	101.75952				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	102.27104				0.00	0	40,000,000
Total NED19 SPOT										0.00	0	40,000,000
Total For NED19										0.00	0	40,000,000
NED20 On 01/07/2020 Spot Bond			11.21000	102.67168	11.21000	102.60984				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	101.57956				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	113.47701	9.44500	113.41917				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	103.42027				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	100.78493				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	100.93772				0.00	0	0
Total NET50 SPOT										0.00	0	0
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	100.29021				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	100.18000				0.00	0	10,000,000
Total NGL02 SPOT										0.00	0	10,000,000
Total For NGL02										0.00	0	10,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	106.37000	10.00000	106.31500				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	104.80324	13.50000	104.72763				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	100.33054				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			2.97000	105.55334	2.97000	120.26283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	207.43277	3.45000	207.34006				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.36000	117.00501	3.36000	116.95317				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			3.60000	162.96291	3.60000	162.88877				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			3.67000	162.34122	3.67000	161.83424				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.56000	104.26267	3.56000	104.21349				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.71000	103.27283	8.71000	103.22419				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	98.50798	100.00000	97.98815				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			9.34000	103.79006	9.34000	103.73625				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.61161				0.00	0	158,000,000
Total NQ1A17 SPOT										0.00	0	158,000,000
Total For NQ1A17										0.00	0	158,000,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.60108				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.89731				0.00	680,000,000	340,000,000

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 NQ1A19 SPOT										0.00	680,000,000	340,000,000
Total For NQ1A19										0.00	680,000,000	340,000,000
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.62119				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.58453				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.54000	103.79605	9.54000	103.74109				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	100.67741				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.61513				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.66205				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.74000	103.80208	9.74000	103.74597				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.62917				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.63270				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.69219				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	100.76220				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.64322				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.70943				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			8.61000	109.35927	8.61000	109.30864				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			9.51500	116.45794	9.51500	116.39815				0.00	0	300,000,000
Total NRA022 SPOT										0.00	0	300,000,000
Total For NRA022										0.00	0	300,000,000
NRA02 On 31/05/2023 Spot Bond			2.57500	182.21271	2.57500	182.13991				0.00	0	9,500,000,000
Total NRA023 SPOT										0.00	0	9,500,000,000
Total For NRA023										0.00	0	9,500,000,000
NRA02 On 30/11/2028 Spot Bond			11.14000	110.88883	11.14000	110.82280				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	15.72840	100.00000	15.65848				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.05862				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.13575				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.33211				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	20.91337	100.00000	20.80877				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.67195				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.86000	101.51816	9.86000	101.46420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	100.12905				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			10.04500	98.53679	10.04500	99.30368				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.77500	98.36001	10.77500	98.30393				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			11.54000	97.08552	11.54000	97.02634				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.45085				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.76500	100.77904	10.76500	100.72163				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.54000	99.22971	11.54000	99.16923				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	106.37000	10.00000	106.31500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	100.33376				0.00	680,000,000	340,000,000
Total PMM29 SPOT										0.00	680,000,000	340,000,000
Total For PMM29										0.00	680,000,000	340,000,000
PMM30 On 07/09/2017 Spot Bond			100.00000		0.00000	100.31245				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	100.95206				0.00	0	0
Total PMM31 SPOT										0.00	0	0
Total For PMM31										0.00	0	0
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	100.46888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM32 SPOT										0.00	0	0
Total For PMM32										0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	100.40053				0.00	0	0
Total PMM33 SPOT										0.00	0	0
Total For PMM33										0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	100.30834				0.00	0	0
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	97.96355				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	97.73538				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	100.93468	10.01500	100.89805				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.37541				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	101.28821				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.40940				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.43757				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			8.53000	115.46397	8.64000	114.63479		776,763,271,050,000.00	2,787,428,285,000	1,639,914,555,000		
Total R186 SPOT								'6,763,271,050,000.00	787,428,285,000	1,639,914,555,000		
Total For R186								'6,763,271,050,000.00	787,428,285,000	1,639,914,555,000		
R197 On 07/12/2023 Spot Bond			2.07500	298.20693	2.07500	298.09588		928,604,000,000.00	447,520,000	25,002,392,800		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 SPOT									928,604,000,000.00	447,520,000	25,002,392,800
Total For R197									928,604,000,000.00	447,520,000	25,002,392,800
R202 On 07/12/2033 Spot Bond			2.13000	245.38978	2.13000	245.29766			3,713,736,579,000.00	1,743,538,300	224,025,030,300
Total R202 SPOT									3,713,736,579,000.00	1,743,538,300	224,025,030,300
Total For R202									3,713,736,579,000.00	1,743,538,300	224,025,030,300
R2023 On 28/02/2023 Spot Bond			8.09000	98.87637	8.19500	98.35196			472,447,077,200,000.00	429,227,080,000	639,370,170,000
Total R2023 SPOT									2,447,077,200,000.00	429,227,080,000	639,370,170,000
Total For R2023									2,447,077,200,000.00	429,227,080,000	639,370,170,000
R203 On 15/09/2017 Spot Bond			7.30500	100.56264	7.30500	100.52378			378,837,300,000.00	51,860,000	686,446,930,000
Total R203 SPOT									378,837,300,000.00	51,860,000	686,446,930,000
Total For R203									378,837,300,000.00	51,860,000	686,446,930,000
R2030 On 31/01/2030 Spot Bond			9.02000	93.41484	9.02000	93.36931			973,672,468,600,000.00	551,404,930,000	691,066,640,000
Total R2030 SPOT									3,672,468,600,000.00	551,404,930,000	691,066,640,000
Total For R2030									3,672,468,600,000.00	551,404,930,000	691,066,640,000
R2032 On 31/03/2032 Spot Bond			9.16000	92.45285	9.16000	96.52121			681,582,305,600,000.00	292,749,160,000	360,766,080,000
Total R2032 SPOT									1,582,305,600,000.00	292,749,160,000	360,766,080,000
Total For R2032									1,582,305,600,000.00	292,749,160,000	360,766,080,000
R2035 On 28/02/2035 Spot Bond			9.30500	96.80275	9.30500	96.75492			075,428,044,000,000.00	652,920,800,000	387,378,200,000
Total R2035 SPOT									5,428,044,000,000.00	652,920,800,000	387,378,200,000
Total For R2035									5,428,044,000,000.00	652,920,800,000	387,378,200,000
R2037 On 31/01/2037 Spot Bond			9.39000	93.20820	9.39000	93.16096			259,468,814,300,000.00	773,106,370,000	675,770,490,000
Total R2037 SPOT									9,468,814,300,000.00	773,106,370,000	675,770,490,000
Total For R2037									9,468,814,300,000.00	773,106,370,000	675,770,490,000
R204 On 21/12/2018 Spot Bond			7.41000	102.93375	7.43000	102.85999			548,463,798,400,000.00	343,922,240,000	469,507,060,000
Total R204 SPOT									18,463,798,400,000.00	343,922,240,000	469,507,060,000
Total For R204									18,463,798,400,000.00	343,922,240,000	469,507,060,000
R2040 On 31/01/2040 Spot Bond			9.40000	97.48826	9.40000	97.43879			523,620,044,000,000.00	55,704,260,000	269,284,980,000
Total R2040 SPOT									13,620,044,000,000.00	55,704,260,000	269,284,980,000
Total For R2040									13,620,044,000,000.00	55,704,260,000	269,284,980,000
R2044 On 31/01/2044 Spot Bond			9.43500	94.53842	9.43500	94.49028			868,252,217,100,000.00	727,954,660,000	477,720,130,000
Total R2044 SPOT									8,252,217,100,000.00	727,954,660,000	477,720,130,000
Total For R2044									8,252,217,100,000.00	727,954,660,000	477,720,130,000
R2048 On 28/02/2048 Spot Bond			9.42000	93.81228	9.42000	93.76535			213,575,348,600,000.00	765,772,330,000	266,714,490,000
Total R2048 SPOT									13,575,348,600,000.00	765,772,330,000	266,714,490,000
Total For R2048									13,575,348,600,000.00	765,772,330,000	266,714,490,000
R207 On 15/01/2020 Spot Bond			7.57000	100.50774	7.66000	100.24276			517,179,131,950,000.00	1,257,223,135,000	444,059,410,000

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 R207 SPOT									17,179,131,950,000.00	257,223,135,000	444,059,410,000
Total For R207									17,179,131,950,000.00	257,223,135,000	444,059,410,000
R208 On 31/03/2021 Spot Bond			7.71500	96.55137	7.81500	99.54520			113,454,784,200,000.00	662,793,880,000	822,131,780,000
Total R208 SPOT									13,454,784,200,000.00	662,793,880,000	322,131,780,000
Total For R208									13,454,784,200,000.00	662,793,880,000	322,131,780,000
R209 On 31/03/2036 Spot Bond			9.20000	73.57634	9.29500	75.98617			554,894,100,000,000.00	1,255,966,750,000	898,426,909,100
Total R209 SPOT									4,894,100,000,000.00	255,966,750,000	398,426,909,100
Total For R209									4,894,100,000,000.00	255,966,750,000	398,426,909,100
R210 On 31/03/2028 Spot Bond			2.11000	185.11280	2.11000	187.33917			3,111,617,000,000.00	1,474,700,000	122,142,914,600
Total R210 SPOT									3,111,617,000,000.00	1,474,700,000	122,142,914,600
Total For R210									3,111,617,000,000.00	1,474,700,000	122,142,914,600
R212 On 31/01/2022 Spot Bond			2.04000	147.76664	2.06000	147.57796			61,532,112,000,000.00	30,162,800,000	123,193,128,600
Total R212 SPOT									1,532,112,000,000.00	30,162,800,000	123,193,128,600
Total For R212									1,532,112,000,000.00	30,162,800,000	123,193,128,600
R213 On 28/02/2031 Spot Bond			8.95500	85.01659	9.06000	84.24387			023,025,826,700,000.00	114,240,740,000	616,194,198,200
Total R213 SPOT									3,025,826,700,000.00	114,240,740,000	616,194,198,200
Total For R213									3,025,826,700,000.00	114,240,740,000	616,194,198,200
R214 On 28/02/2041 Spot Bond			9.36000	73.24510	9.36000	73.20869			586,833,624,000,000.00	62,695,900,000	829,763,415,400
Total R214 SPOT									16,833,624,000,000.00	62,695,900,000	329,763,415,400
Total For R214									16,833,624,000,000.00	62,695,900,000	329,763,415,400
R337C On 21/06/2020 Spot Bond			8.54000	76.20160	8.54000	76.16659			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	48.18003	9.05000	48.15661			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	101.37530			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	101.27668			0.00	0	20,000,000
Total RCG01C SPOT									0.00	0	20,000,000
Total For RCG01C									0.00	0	20,000,000
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.87186			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.68991			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	91.95018	100.00000	91.49723				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	91.60305	100.00000	91.13924				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	98.64865	100.00000	99.18478				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	47.21284	100.00000	46.97930				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	97.26214	100.00000	96.75949				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	10.36023	100.00000	10.29604				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	42.27947	100.00000	42.06170				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	29.26459	100.00000	29.11385				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	16.28049	100.00000	16.19663				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.17302				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	100.81936				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.51952				0.00	0	89,000,000

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 RDFB05 SPOT										0.00	0	89,000,000
Total For RDFB05										0.00	0	89,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.67954				0.00	0	70,000,000
Total RDFB06 SPOT										0.00	0	70,000,000
Total For RDFB06										0.00	0	70,000,000
RDFB0 On 22/03/2019 Spot Bond			100.00000	28.32749	100.00000	24.40229				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	99.99305				0.00	540,000,000	315,000,000
Total RDFB07 SPOT										0.00	540,000,000	315,000,000
Total For RDFB07										0.00	540,000,000	315,000,000
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	99.65160				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	100.45625				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	99.93413				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	100.42255				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	101.23342				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	101.71760				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.79899				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	41.85499	100.00000	41.64563				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.70006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 19/05/2017 Spot Bond				100.00000	0.00000	100.63103				0.00	0	0
Total REBC04 SPOT										0.00	0	0
Total For REBC04										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	102.41409				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	102.54502				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	103.05890				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.00000	0.00000	100.72569				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	100.12189				0.00	0	2,000,000,000
Total RED301 SPOT										0.00	0	2,000,000,000
Total For RED301										0.00	0	2,000,000,000
RES01 On 02/03/2018 Spot Bond			100.00000	57.63806	100.00000	57.35913				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	28.36010	100.00000	28.22286				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	16.40533	100.00000	16.32594				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	11.59295	100.00000	11.53685				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.08760				0.00	0	0

Contract 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	101.05960				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.32809				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.52501				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	100.86996				0.00	0	65,000,000
Total RES34 SPOT										0.00	0	65,000,000
Total For RES34										0.00	0	65,000,000
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	100.54077				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	101.41947				0.00	0	60,000,000
Total RES36 SPOT										0.00	0	60,000,000
Total For RES36										0.00	0	60,000,000
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	101.53586				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	101.19991				0.00	0	80,000,000
Total RES38 SPOT										0.00	0	80,000,000
Total For RES38										0.00	0	80,000,000
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	102.42648				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	76.88050				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	102.75160	12.35000	102.68359				0.00	0	0

Contract 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	22.06731	100.00000	21.95693				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	34.58428	100.00000	34.41508				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	19.36076	100.00000	19.31334				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	105.96397				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	47.82822				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			9.24000	106.58429	9.24000	106.53140				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			9.87500	100.87443	9.87500	100.82102				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			10.77000	99.38875	10.77000	99.33147				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1326L On 02/05/2017 Spot Bond			100.00000	89.90148	100.00000	89.46078				0.00	0	0
Total S1326U SPOT										0.00	0	0
Total For S1326U										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.37000	10.00000	106.31500				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			8.28500	103.83292	8.28500	103.78662				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	100.30854			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.74731			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	99.83846			0.00	33,200,000	16,600,000
Total SBK18 SPOT									0.00	33,200,000	16,600,000
Total For SBK18									0.00	33,200,000	16,600,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.45743			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.93841			0.00	1,000,000,000	510,000,000
Total SBK20 SPOT									0.00	1,000,000,000	510,000,000
Total For SBK20									0.00	1,000,000,000	510,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.20590			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	100.73214			0.00	0	51,000,000
Total SBK22 SPOT									0.00	0	51,000,000
Total For SBK22									0.00	0	51,000,000
SBK23 On 28/05/2022 Spot Bond			11.79500	102.70914	11.79500	102.64413			0.00	0	1,880,000,000
Total SBK23 SPOT									0.00	0	1,880,000,000
Total For SBK23									0.00	0	1,880,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.32992			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.60764	100.00000	12.54528			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	103.33496			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.55500	107.17158	11.55500	107.10545			0.00	0	0

Contract 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			8.78000	103.37891	8.78000	103.33012			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			8.70500	99.90757	8.70500	99.86187			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.15149			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			7.98000	100.41006	7.98000	100.39893			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.37705			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	100.87930			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			9.11500	106.14899	9.11500	106.09701			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			9.97500	103.94345	9.97500	103.88756		12,768,000,000,000.00		1,280,000,000	460,000,000
Total SBS20 SPOT								12,768,000,000,000.00		1,280,000,000	460,000,000
Total For SBS20								12,768,000,000,000.00		1,280,000,000	460,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.31982			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.63404			0.00	0	113,000,000
Total SBS23 SPOT									0.00	0	113,000,000
Total For SBS23									0.00	0	113,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.26610			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			8.43500	103.71837	8.43500	103.67104			0.00	0	0

Contract 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
SBS27 On 20/02/2024 Spot Bond			9.84500	102.22852	9.84500	102.17426				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.29857				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			8.46000	102.82285	8.46000	102.77605				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			10.15500	91.13227	10.15500	91.08241				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	99.80058				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			10.17000	100.24532	10.17000	100.19070				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.21411				0.00	30,000,000	15,000,000
Total SBS32 SPOT										0.00	30,000,000	15,000,000
Total For SBS32										0.00	30,000,000	15,000,000
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	99.99997				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			10.44000	98.34296	10.44000	98.28858				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.42621				0.00	0	10,000,000
Total SBS35 SPOT										0.00	0	10,000,000
Total For SBS35										0.00	0	10,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.19687				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.69000	99.35344	8.69000	99.30677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.84000	97.24517	9.84000	97.19359			5,904,000,000,000.00	600,000,000	300,000,000
Total SBS38 SPOT									5,904,000,000,000.00	600,000,000	300,000,000
Total For SBS38									5,904,000,000,000.00	600,000,000	300,000,000
SBS39 On 29/01/2030 Spot Bond			10.40500	96.50319	10.40500	96.44913			5,202,500,000,000.00	500,000,000	250,000,000
Total SBS39 SPOT									5,202,500,000,000.00	500,000,000	250,000,000
Total For SBS39									5,202,500,000,000.00	500,000,000	250,000,000
SBS4 On 16/11/2021 Spot Bond			9.58500	99.34360	9.58500	99.29222			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.14786			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			9.31500	106.42830	9.31500	106.37479			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			9.85000	108.32099	9.85000	108.26346			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			10.11500	108.38935	10.11500	108.33027			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.06401			0.00	0	75,000,000
Total SBS44 SPOT									0.00	0	75,000,000
Total For SBS44									0.00	0	75,000,000
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.56270			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			9.34500	106.83080	9.34500	106.77692			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.38366			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	101.15992			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.19368				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			9.29500	101.89920	9.29500	101.84806				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			9.68000	101.79550	9.68000	101.74235				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			3.37500	277.12760	3.37500	277.00487				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			3.68000	199.72393	3.68000	201.48176				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	83.11539	100.00000	82.75005				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	102.44004				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	102.44016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				185.20105	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	103.02983	6.50000	102.99322			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	100.05195			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.57500	102.00261	8.57500	101.95578			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	101.95531	8.75000	101.90758			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	100.78050			0.00	0	100,000,000
Total SHS06 SPOT									0.00	0	100,000,000
Total For SHS06									0.00	0	100,000,000
SHS11L On 25/11/2020 Spot Bond			10.00000	106.37000	10.00000	106.31500			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.17849			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			8.90500	100.84809	8.90500	100.80088			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.03261			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	99.79056			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	99.78320			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.71500	102.52844	9.71500	102.47500			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	99.78320			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	102.04686			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	28.71924	100.00000	28.58026			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			8.73000	100.78790	8.73000	100.74033			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	100.87346			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	100.83179			0.00	0	12,000,000
Total SLRA1 SPOT									0.00	0	12,000,000
Total For SLRA1									0.00	0	12,000,000
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.85388			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	100.86745			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	100.87613			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	100.93959			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	100.95795			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.50500	100.00063	8.50500	99.95589			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	101.81470			0.00	0	12,300,000
Total SNT02 SPOT									0.00	0	12,300,000
Total For SNT02									0.00	0	12,300,000
SNT03 On 12/04/2023 Spot Bond			10.89500	52.59040	10.89500	108.93397			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	100.68443			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	100.74204			0.00	0	60,000,000
Total SPDA4 SPOT									0.00	0	60,000,000
Total For SPDA4									0.00	0	60,000,000
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.72751			0.00	0	55,000,000
Total SPDA5 SPOT									0.00	0	55,000,000
Total For SPDA5									0.00	0	55,000,000
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.65990			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.64591			0.00	740,000,000	370,000,000
Total SPDA7 SPOT									0.00	740,000,000	370,000,000
Total For SPDA7									0.00	740,000,000	370,000,000
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.66527			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.67302			0.00	0	59,000,000
Total SPDA9 SPOT									0.00	0	59,000,000
Total For SPDA9									0.00	0	59,000,000
SPG00 On 09/09/2019 Spot Bond				100.00000	0.00000	100.29311			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.28358			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.85036				0.00	0	200,000,000
Total SSA05 SPOT										0.00	0	200,000,000
Total For SSA05										0.00	0	200,000,000
SSA06 On 16/04/2020 Spot Bond			9.56500	99.54299	9.56500	99.49191				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN001 On 26/03/2017 Spot Bond				100.00000	0.00000	99.82802				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN001 On 25/04/2017 Spot Bond				100.00000	0.00000	101.38971				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.38500	91.17088	9.38500	94.49061				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.38500	91.17088	9.38500	94.49061				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.30000	96.32190	9.30000	96.27353				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.18500	100.14989	8.18500	100.10670				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			3.38500	116.35269	3.38500	116.74453				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN012 On 21/12/2018 Spot Bond			9.61500	99.43100	9.61500	99.37971				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 21/12/2026 Spot Bond			10.14000	104.78943	10.14000	104.73249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.93000	72.60911	10.93000	72.56713				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	101.41332				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	101.51963				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	99.83085				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond				100.00000	0.00000	100.38017				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.00000	0.00000	100.07503				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	100.46353				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	100.80398				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03 On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03 On 01/06/2021 Spot Bond				100.00000	0.00000	100.51669				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03 On 26/01/2021 Spot Bond			9.55000	101.42748	9.55000	101.37522				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.76950				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	101.67128				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			9.59500	105.25055	9.59500	105.19636				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	97.71530				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			3.69000	102.23547	3.69000	102.21112				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	0.00000	101.01611				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 14/02/2018 Spot Bond				100.00000	0.00000	100.78423				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.59000	96.39911	9.59000	100.83679				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.65625				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.68176				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A11 On 21/02/2048 Spot Bond			9.31000	97.90119	9.31000	100.06490				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T12A12 On 21/02/2048 Spot Bond				100.00000	0.00000	100.97825				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.67387				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			9.21000	105.11148	9.21000	104.27875				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.62222				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.97825				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.67244				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			9.31000	103.68280	9.31000	103.63069				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	100.67084				0.00	0	6,000,000
Total T13A18 SPOT										0.00	0	6,000,000
Total For T13A18										0.00	0	6,000,000
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.68896				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			9.26000	101.93324	9.26000	102.09451				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.42243				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	86,800,000	43,400,000
Total TFS122 SPOT										0.00	86,800,000	43,400,000
Total For TFS122										0.00	86,800,000	43,400,000
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.63616				0.00	0	57,000,000

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 TFS123 SPOT										0.00	0	57,000,000
Total For TFS123										0.00	0	57,000,000
TFS13€ On 06/07/2018 Spot Bond				100.00000	0.00000	101.74691				0.00	0	40,000,000
Total TFS135 SPOT										0.00	0	40,000,000
Total For TFS135										0.00	0	40,000,000
TFS13€ On 06/07/2020 Spot Bond				100.00000	0.00000	101.78468				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 28/04/2017 Spot Bond				100.00000	0.00000	101.14399				0.00	0	32,000,000
Total TFS138 SPOT										0.00	0	32,000,000
Total For TFS138										0.00	0	32,000,000
TFS13€ On 27/05/2019 Spot Bond				100.00000	0.00000	100.80815				0.00	660,000,000	2,879,583,400
Total TFS139 SPOT										0.00	660,000,000	2,879,583,400
Total For TFS139										0.00	660,000,000	2,879,583,400
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	101.19052				0.00	70,000,000	35,000,000
Total TFS141 SPOT										0.00	70,000,000	35,000,000
Total For TFS141										0.00	70,000,000	35,000,000
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	101.23035				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 17/11/2017 Spot Bond				100.00000	0.00000	100.70784				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.71450				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	101.34950	7.83000	101.30711				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.57256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	97.66665	7.39000	101.23539				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	101.49543				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	97.73763	7.16000	101.19783				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	101.57674				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	101.57011				0.00	0	16,700,000
Total TH10B2 SPOT										0.00	0	16,700,000
Total For TH10B2										0.00	0	16,700,000
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.72934				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	101.70778				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	102.35852				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	102.28411				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.45226				0.00	0	11,570,000
Total TH11A1 SPOT										0.00	0	11,570,000
Total For TH11A1										0.00	0	11,570,000
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.50538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	101.49820	8.73000	101.45030				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.32295				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.73165				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			8.93000	94.23065	8.93000	100.46412				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23839				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	101.73165				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.88983				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	101.56180				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	101.55516				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.72601				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	101.71938				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	101.66134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.24271				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	102.24933				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	102.21624				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.64896				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.66719				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			9.26000	100.30105	9.26000	100.47927				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	100.65625				0.00	0	41,765,100
Total TH12A4 SPOT										0.00	0	41,765,100
Total For TH12A4										0.00	0	41,765,100
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	100.68176				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			9.17000	99.33134	9.17000	99.28215				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.65261				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	100.68176				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			9.28000	90.83311	9.28000	98.54361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.71454				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	100.71454				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.71454				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	100.71454				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.77275				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.77275				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.77275				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.00000	0.00000	100.77202				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	101.00846				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	101.00846				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	101.13071				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	101.00412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.63949				0.00	0	26,000,100
Total TH13A1 SPOT										0.00	0	26,000,100
Total For TH13A1										0.00	0	26,000,100
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.65553				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	100.68168				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			9.41000	100.47422	9.41000	100.42319				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.64022				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	100.85513				0.00	460,000,000	230,000,000
Total TH13A6 SPOT										0.00	460,000,000	230,000,000
Total For TH13A6										0.00	460,000,000	230,000,000
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	100.19157				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			9.30000	101.42847	9.30000	101.65387				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	100.62222				0.00	0	10,800,000
Total TH13A9 SPOT										0.00	0	10,800,000
Total For TH13A9										0.00	0	10,800,000
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.71444				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	100.71516				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	100.71181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.69751				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				100.00000	0.00000	100.71225				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	100.76534				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.77115				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.74755				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.76182				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.80529				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.00000	0.00000	101.00452				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.00452				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.99600				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.98542				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.01898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A7 On 21/11/2017 Spot Bond				100.00000	0.00000	100.61612				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				100.00000	0.00000	100.67078				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.69172				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.35500	106.10772	9.35500	106.05412				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/02/2018 Spot Bond				100.00000	0.00000	100.63062				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A6 On 21/11/2019 Spot Bond				100.00000	0.00000	100.69109				0.00	520,000,000	290,000,000
Total TH14A6 SPOT										0.00	520,000,000	290,000,000
Total For TH14A6										0.00	520,000,000	290,000,000
TH14A7 On 21/11/2021 Spot Bond				100.00000	0.00000	100.71054				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.30500	102.76046	9.30500	101.60406				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.73604				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.73993				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	100.77235				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	0.00000	100.78510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	100.98953				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	101.00950				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	101.51161				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	101.93928				0.00	600,000,000	494,500,000
Total TH9A12 SPOT										0.00	600,000,000	494,500,000
Total For TH9A12										0.00	600,000,000	494,500,000
THE8A On 18/04/2036 Spot Bond			101.06155	6.75522	101.06155	6.72149				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.62152				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	102.85260				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D:On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D:On 18/07/2019 Spot Bond				100.00000	0.00000	102.30056				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			9.33000	92.24920	9.33000	92.16650				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	18.71936	100.00000	18.64840				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	106.37000	10.00000	106.31500				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.06500	103.98383	8.06500	103.93841				0.00	0	14,100,000,000
Total TN17 SPOT										0.00	0	14,100,000,000
Total For TN17										0.00	0	14,100,000,000
TN17/R:On 14/11/2017 Spot Bond			100.00000	66.04872	100.00000	65.75346				0.00	0	0
Total TN17/R203 SPOT										0.00	0	0
Total For TN17/R203										0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.06000	104.36366	9.06000	104.31341				0.00	0	43,100,000,000
Total TN20 SPOT										0.00	0	43,100,000,000
Total For TN20										0.00	0	43,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN20/R On 17/09/2020 Spot Bond			100.00000	15.91259	100.00000	15.84261				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	6.49104	100.00000	6.45893				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			9.74500	109.09532	9.74500	109.03798				0.00	0	18,530,000,000
Total TN23 SPOT										0.00	0	18,530,000,000
Total For TN23										0.00	0	18,530,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	15.06093	100.00000	14.99361				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			10.44000	95.61685	10.44000	95.56310				0.00	0	28,080,000,000
Total TN25 SPOT										0.00	0	28,080,000,000
Total For TN25										0.00	0	28,080,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.28163	100.00000	10.23566				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			10.49000	93.06979	10.49000	93.01723				0.00	0	10,970,000,000
Total TN27 SPOT										0.00	0	10,970,000,000
Total For TN27										0.00	0	10,970,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.87169	100.00000	11.81862				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			10.96000	101.50982	10.96000	101.45032				0.00	0	8,300,000,000
Total TN30 SPOT										0.00	0	8,300,000,000
Total For TN30										0.00	0	8,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	125.17549	8.00000	125.12154				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			11.32000	100.17138	11.32000	100.11078				0.00	0	7,400,000,000
Total TN40 SPOT										0.00	0	7,400,000,000
Total For TN40										0.00	0	7,400,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.83078	10.75000	104.77048				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.69202			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.94495			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	100.77594			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.07836			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	100.82020			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	100.83804			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.86479			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	106.37000	10.00000	106.31500			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	101.75012			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.77822				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	101.47435				0.00	0	325,000,000
Total TPDA05 SPOT										0.00	0	325,000,000
Total For TPDA05										0.00	0	325,000,000
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	100.73558				0.00	0	30,000,000
Total TPDA06 SPOT										0.00	0	30,000,000
Total For TPDA06										0.00	0	30,000,000
TPDA0: On 30/11/2020 Spot Bond			9.31500	103.49732	9.31500	103.44527				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.75935	10.00000	99.70596				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.76534	9.75000	99.71327				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.77029	100.00000	9.71997				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	100.14383				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	100.15030				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.56000	102.91389	9.56000	102.86109				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	100.14399				0.00	0	367,897,500
Total TRA2A4 SPOT										0.00	0	367,897,500
Total For TRA2A4										0.00	0	367,897,500
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	100.15030				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0

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			9.36000	101.23700	9.36000	103.54863				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	100.16066				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	100.16464				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	100.18132				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	100.18767				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	100.22871				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	100.22871				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.16808				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.90284	100.00000	7.86459				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.41184	100.00000	8.37114				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.15204				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAB21 On 14/06/2024 Spot Bond			100.00000	8.71724	100.00000	8.67506				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	100.15284				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	8.97175	100.00000	8.92833				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.17525				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.07670	100.00000	12.01826				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.22457				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE21 On 14/06/2024 Spot Bond			100.00000	15.48705	100.00000	15.41211				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	24.39844	100.00000	24.27640				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	3.98835	100.00000	3.96840				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	99.12512				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	98.83159				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	98.51408				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	98.20398				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	97.90548				0.00	620,000,000	310,000,000
Total TSP213 SPOT										0.00	620,000,000	310,000,000
Total For TSP213										0.00	620,000,000	310,000,000
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	97.59249				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	103.26235				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	96.98119				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	96.68997				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	24.40668	100.00000	24.28461				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	101.55598				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC20 On 07/04/2017 Spot Bond				100.00000	0.00000	101.54014				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	101.31408				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.00000	0.00000	101.41909				0.00	0	0
Total TWC217 SPOT										0.00	0	0
Total For TWC217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC21 On 13/04/2017 Spot Bond				100.00000	0.00000	101.35631				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	101.33478				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	101.31325				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	101.27020				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	100.88178				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	0.00000	100.75274				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	0.00000	100.70819				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	0.00000	100.66459				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	0.00000	100.60027				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	0.00000	100.51505				0.00	0	0
Total TWC227 SPOT										0.00	0	0
Total For TWC227										0.00	0	0
TWC22 On 02/06/2017 Spot Bond				100.00000	0.00000	100.45021				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			9.46500	104.55874	9.46500	104.50620				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG26 On 09/03/2026 Spot Bond			10.61000	104.37608	10.61000	104.31745			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	9.09031	100.00000	9.04536			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.76501	100.00000	8.72165			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	9.02955	100.00000	8.98488			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	9.43966	100.00000	9.39296			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.06419	100.00000	10.01440			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	10.13578	100.00000	10.08564			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	10.21731	100.00000	10.16677			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	0.11472	100.00000	0.11412			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	8.89372	100.00000	8.84974			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.66870	100.00000	8.62582			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	8.80604	100.00000	8.76249			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB04L On 20/01/2024 Spot Bond			100.00000	9.19712	100.00000	9.15162			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	9.80982	100.00000	9.76130			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	9.95694	100.00000	9.90768			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	10.02174	100.00000	9.97217			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	0.11472	100.00000	0.11412			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VKC18 On 29/03/2017 Spot Bond				102.05581	0.00000	103.96146			0.00	0	0
Total VKC18 SPOT									0.00	0	0
Total For VKC18									0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	100.31932			0.00	0	0
Total VKC19 SPOT									0.00	0	0
Total For VKC19									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	45.07303	100.00000	47.00572			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	100.99354			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	99.81723			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.97944			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.29931			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	99.78698			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.56993	100.00000	8.52755			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.40691	100.00000	8.36533			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.23481	100.00000	10.18418			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.40355	100.00000	5.37683			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	9.86209	100.00000	9.81330			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	9.95844	100.00000	9.90918			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	9.90168	100.00000	9.85270			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	0.11472	100.00000	0.11412			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	8.37334	100.00000	8.33193			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.31061	100.00000	8.26949			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.45854	100.00000	10.40681			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB04L On 20/01/2024 Spot Bond			100.00000	5.16102	100.00000	5.13549				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	9.54965	100.00000	9.50241				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	9.72155	100.00000	9.67346				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	9.66148	100.00000	9.61369				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	0.11472	100.00000	0.11412				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	0.00122	100.00000	0.00121				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	9.47469	100.00000	9.42730				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	247.32646	2.64000	247.22660				0.00	0	2,600,000
Total WS05 SPOT										0.00	0	2,600,000
Total For WS05										0.00	0	2,600,000
WSP2 On 28/05/2017 Spot Bond			7.78500	103.02771	7.78500	102.98439				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/R203 On 28/05/2017 Spot Bond			100.00000	88.29283	100.00000	87.88594				0.00	0	0
Total WSP2/R203 SPOT										0.00	0	0
Total For WSP2/R203										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.99000	104.80257	7.99000	104.75721				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			8.30000	104.73743	8.30000	104.69037				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			8.56500	104.31559	8.56500	104.26726			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	14.67435	100.00000	14.60874			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			7.37500	83.30535	7.37500	83.27202			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.08e+017	1,059,051,308,300	748,320,280,132
Total for SPOT :									1.08e+017	059,051,308,300	748,320,280,132
Total Futures									1.08e+017	059,051,322,968	748,321,061,424
Total Options									0.00	0	20,750
Grand Total:									1.08e+017	059,051,322,968	748,321,082,174