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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2016 Bond Future			10.01688	80.81321	9.93028	81.40654			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.08202	82.38327	9.99262	82.98825			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.13543	80.26287	10.04308	80.88116			0.00	0	0
Total ES33 Future									0.00	0	8,789
ES33 On 03/11/2016 Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			8,719.99000	8.71999	8,126,660		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Call			8,604.08000	8.60408	8,010,750		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Call			8,662.07000	8.66207	8,068,740		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			3,916.08000	3.91608	3,311,100		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			3,979.17000	3.97917	3,374,190		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			4,042.18000	4.04218	3,437,200		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	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	04/05/2017	Bond Future	10.54	Call			3,244.52000	3.24452	2,626,230		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Call			3,307.77000	3.30777	2,689,480		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			3,370.95000	3.37095	2,752,660		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,789
ES42	On	03/11/2016	Bond Future			10.12433	85.57346	10.03263	86.30660			0.00	0	8,777
ES42	On	02/02/2017	Bond Future			10.18470	87.23639	10.09021	87.98384			0.00	0	0
ES42	On	04/05/2017	Bond Future			10.23785	84.74710	10.14033	85.51094			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	03/11/2016	Bond Future			130.18355	130.18355	130.19805	130.19805			0.00	0	3,086
Total I2025 Future												0.00	0	3,086
I2025	On	03/11/2016	Bond Future	129.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			988.05000	0.98805	973,550		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			978.05000	0.97805	963,550		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			968.05000	0.96805	953,550		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,086
I2033	On	03/11/2016	Bond Future			108.58734	108.58734	108.59899	108.59899			0.00	0	4,275
Total I2033 Future												0.00	0	4,275
I2033	On	03/11/2016	Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			561.01000	0.56101	572,660		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			571.01000	0.57101	582,660		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Put			581.01000	0.58101	592,660		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	4,275
I2038	On	03/11/2016	Bond Future			136.72945	136.72945	136.74424	136.74424			0.00	0	20,808
Total I2038 Future												0.00	0	20,808
I2038	On	03/11/2016	Bond Future	136.31	Call			434.24000	0.43424	419,450		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			424.24000	0.42424	409,450		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			414.24000	0.41424	399,450		0.00	0	0

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	03/11/2016	Bond Future	136.33	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,808
I2046	On	03/11/2016	Bond Future			135.95430	135.95430	135.96878	135.96878			0.00	0	17,253
Total I2046 Future												0.00	0	17,253
I2046	On	03/11/2016	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			1,101.22000	1.10122	1,115,700		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			1,111.22000	1.11122	1,125,700		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			1,121.22000	1.12122	1,135,700		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	17,253
I2050	On	03/11/2016	Bond Future			146.18239	146.18239	146.54607	146.54607			0.00	0	21,628
Total I2050 Future												0.00	0	21,628
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			2,973.93000	2.97393	3,337,610		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			2,983.93000	2.98393	3,347,610		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			2,993.93000	2.99393	3,357,610		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	21,628
R186	On	03/11/2016	Bond Future			8.48631	117.49054	8.41941	117.98033		8.81	1,191,001,603.98	10,137	94,667
R186	On	02/02/2017	Bond Future			8.51051	114.46960	8.44095	114.96898		8.94	0.00	0	0
R186	On	04/05/2017	Bond Future			8.52217	116.79780	8.44961	117.30883		8.72	0.00	0	0
Total R186 Future												1,191,001,603.98	10,137	94,667
R186	On	03/11/2016	Bond Future	9.71	Call			9,032.04000	9.03204	8,556,850	9.39	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			64.22000	0.06422	78,820	9.39	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.20	Call			5,853.80000	5.85380	5,422,270	9.22	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			311.35000	0.31135	369,610	9.22	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			7,080.98000	7.08098	6,626,940	9.33	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			177.39000	0.17739	213,140	9.33	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			8,715.25000	8.71525	8,242,550	9.39	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			76.68000	0.07668	93,770	9.39	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.96	Call			4,457.77000	4.45777	4,065,940	9.08	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			579.86000	0.57986	677,820	9.08	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			4,513.49000	4.51349	4,119,690	9.08	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			565.54000	0.56554	661,530	9.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2016	Bond Future	9.10	Call			5,259.20000	5.25920	4,842,380	9.16	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			406.14000	0.40614	479,110	9.16	2,439,628.12	5,092	108
R186	On	03/11/2016	Bond Future	8.90	Call			0.00000	0.00000	3,748,400	9.04	0.00	0	0
R186	On	03/11/2016	Bond Future	8.90	Put			0.00000	0.00000	781,820	9.04	7,962,054.88	10,184	5,092
R186	On	03/11/2016	Bond Future	8.95	Call			4,402.12000	4.40212	4,012,270	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			594.32000	0.59432	694,260	9.07	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			4,306.19000	4.30619	3,976,910	9.12	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			1,690.06000	1.69006	1,860,160	9.12	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			1,738.33000	1.73833	1,912,070	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			4,260.37000	4.26037	3,932,900	9.12	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			1,714.06000	1.71406	1,885,970	9.12	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			2,736.30000	2.73630	2,481,770	8.92	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			2,815.18000	2.81518	3,060,030	8.92	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Call			4,726.80000	4.72680	4,381,630	9.17	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			7,877.46000	7.87746	7,450,390	9.53	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			583.62000	0.58362	655,930	9.53	0.00	0	6,500
R186	On	02/02/2017	Bond Future	8.79	Call			4,214.77000	4.21477	3,889,130	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			1,484.98000	1.48498	1,639,190	9.17	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			7,320.27000	7.32027	6,903,910	9.47	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			687.64000	0.68764	770,660	9.47	0.00	0	750
R186	On	04/05/2017	Bond Future	8.90	Put			2,137.36000	2.13736	2,313,330	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			5,304.99000	5.30499	4,968,480	8.95	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			2,114.18000	2.11418	2,288,700	8.95	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			5,215.47000	5.21547	4,881,870	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			2,160.75000	2.16075	2,338,180	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			5,260.15000	5.26015	4,925,090	8.94	0.00	0	0
Total R186 Option												10,401,683.00	15,276	26,800
Total For R186												1,201,403,286.98	25,413	121,467
R197	On	03/11/2016	Bond Future			303.84794	303.84794	304.62912	304.62912			76,873,528.82	253	1,479
Total R197 Future												76,873,528.82	253	1,479
R197	On	03/11/2016	Bond Future	303.56	Call			1,069.12000	1.06912	287,940		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			1,059.12000	1.05912	277,940		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			1,049.12000	1.04912	267,940		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												76,873,528.82	253	1,479
R202	On	03/11/2016	Bond Future			252.20152	252.20152	252.22885	252.22885			111,725,273.36	443	36,215
Total R202 Future												111,725,273.36	443	36,215

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			1,621.15000	1.62115	1,648,480		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			1,631.15000	1.63115	1,658,480		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			1,641.15000	1.64115	1,668,480		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												111,725,273.36	443	36,215
R2023	On	03/11/2016	Bond Future			8.18461	99.34993	8.11696	99.67471		6.60	7,947,994.40	80	15,035
R2023	On	02/02/2017	Bond Future			8.20478	101.28001	8.13353	101.61119		6.35	0.00	0	0
R2023	On	04/05/2017	Bond Future			8.20098	99.40421	8.12566	99.74340		6.31	0.00	0	0
Total R2023 Future												7,947,994.40	80	15,035
R2023	On	03/11/2016	Bond Future	9.73	Call			7,402.77000	7.40277	7,080,380	7.00	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			8.45000	0.00845	10,840	7.00	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			7,446.04000	7.44604	7,123,560	7.00	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			8.08000	0.00808	10,380	7.00	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			7,489.30000	7.48930	7,166,720	7.00	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			7.73000	0.00773	9,930	7.00	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			590.65000	0.59065	663,580	6.57	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			3,833.89000	3.83389	3,577,580	6.56	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			610.29000	0.61029	685,160	6.56	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			3,868.68000	3.86868	3,611,400	6.57	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			600.40000	0.60040	674,300	6.57	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			3,903.58000	3.90358	3,645,330	6.57	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			3,384.04000	3.38404	3,158,030	6.44	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			1,227.87000	1.22787	1,341,050	6.44	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			3,325.04000	3.32504	3,101,040	6.43	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,256.75000	1.25675	1,371,940	6.43	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			3,354.49000	3.35449	3,129,470	6.44	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,242.25000	1.24225	1,356,420	6.44	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												7,947,994.40	80	15,035
R203	On	03/11/2016	Bond Future			7.39488	101.90784	7.32417	101.96562		0.90	0.00	0	30,318
R203	On	02/02/2017	Bond Future			7.21815	103.88777	7.11670	103.94678		0.63	0.00	0	0
R203	On	04/05/2017	Bond Future			6.39135	101.82492	6.21665	101.88643		0.38	0.00	0	0
Total R203 Future												0.00	0	30,318
R203	On	03/11/2016	Bond Future	8.84	Call			1,227.64000	1.22764	1,170,060	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			0.50000	0.00050	0,700	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			1,235.63000	1.23563	1,178,050	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			0.47000	0.00047	0,670	0.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2016	Bond Future	8.86	Call			1,243.62000	1.24362	1,186,030	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			0.44000	0.00044	0,630	0.98	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			396.97000	0.39697	352,000	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			58.58000	0.05858	72,620	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			401.45000	0.40145	356,240	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			57.28000	0.05728	71,080	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			406.17000	0.40617	360,750	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			56.21000	0.05621	69,800	0.64	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			285.54000	0.28554	239,460	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			41.83000	0.04183	57,260	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			288.52000	0.28852	242,260	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			41.30000	0.04130	56,550	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			291.26000	0.29126	244,780	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			40.53000	0.04053	55,560	0.38	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	30,318
R2030	On	03/11/2016	Bond Future			8.84929	95.60786	8.76745	96.21252			0.00	0	30,334
R2030	On	02/02/2017	Bond Future			8.87868	93.45935	8.79416	94.07585			0.00	0	0
R2030	On	04/05/2017	Bond Future			8.90127	95.36053	8.81383	95.99075			0.00	0	0
Total R2030 Future												0.00	0	30,334
R2030	On	03/11/2016	Bond Future	9.33	Call			4,049.64000	4.04964	3,444,980		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			4,119.41000	4.11941	3,514,750		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			4,189.11000	4.18911	3,584,450		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			3,538.17000	3.53817	2,921,670		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			3,607.61000	3.60761	2,991,110		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			3,676.98000	3.67698	3,060,480		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			3,637.42000	3.63742	3,007,200		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			3,705.95000	3.70595	3,075,730		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			3,568.82000	3.56882	2,938,600		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	30,334

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/11/2016	Bond Future			8.97751	94.86212	8.90092	95.46984		12.61	0.00	0	13,093
R2032	On	02/02/2017	Bond Future			9.01106	96.70527	8.93209	97.32494		12.36	0.00	0	0
R2032	On	04/05/2017	Bond Future			9.03428	94.51104	8.95273	95.14451		12.67	0.00	0	0
Total R2032 Future												0.00	0	13,093
R2032	On	03/11/2016	Bond Future	10.28	Call			10,204.44000	10.20444	9,615,220	13.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			74.59000	0.07459	93,090	13.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			10,269.54000	10.26954	9,679,790	13.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			72.16000	0.07216	90,130	13.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			10,334.64000	10.33464	9,744,370	13.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			69.80000	0.06980	87,250	13.39	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			5,938.57000	5.93857	5,492,310	12.74	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			1,536.00000	1.53600	1,709,410	12.74	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			5,991.13000	5.99113	5,543,010	12.75	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,515.01000	1.51501	1,686,560	12.75	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			6,043.84000	6.04384	5,593,880	12.75	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,494.26000	1.49426	1,663,970	12.75	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			6,186.50000	6.18650	5,767,110	13.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			2,490.48000	2.49048	2,704,560	13.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			6,234.65000	6.23465	5,813,580	13.01	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,464.98000	2.46498	2,677,380	13.01	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			6,282.64000	6.28264	5,859,920	13.02	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,439.40000	2.43940	2,650,150	13.02	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	13,093
R2035	On	03/11/2016	Bond Future			9.05841	100.04362	8.97163	100.80762			0.00	0	4,315
R2035	On	02/02/2017	Bond Future			9.09405	101.98718	9.00466	102.76614			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.11681	99.55465	9.02470	100.35074			0.00	0	0
Total R2035 Future												0.00	0	4,315
R2035	On	03/11/2016	Bond Future	9.58	Call			5,172.91000	5.17291	4,408,910		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			5,254.47000	5.25447	4,490,470		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			5,091.24000	5.09124	4,327,240		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			4,365.94000	4.36594	3,586,980		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			4,202.02000	4.20202	3,423,060		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			4,284.03000	4.28403	3,505,070		0.00	0	0

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	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			4,331.85000	4.33185	3,535,760		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			4,413.04000	4.41304	3,616,950		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			4,250.55000	4.25055	3,454,460		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	4,315
R2037	On	03/11/2016	Bond Future			9.12586	96.55599	9.03407	97.36437		14.14	0.00	0	40,431
R2037	On	02/02/2017	Bond Future			9.15811	94.17552	9.06370	94.99970		14.51	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.18457	96.09137	9.08737	96.93352		14.28	0.00	0	0
Total R2037 Future												0.00	0	40,431
R2037	On	03/11/2016	Bond Future	10.37	Call			10,894.70000	10.89470	10,119,310	14.97	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			113.51000	0.11351	146,500	14.97	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			10,754.94000	10.75494	9,981,350	14.97	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			120.62000	0.12062	155,410	14.97	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			10,824.83000	10.82483	10,050,330	14.97	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			117.02000	0.11702	150,900	14.97	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			6,755.68000	6.75568	6,162,600	14.85	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			1,731.62000	1.73162	1,962,720	14.85	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			6,813.21000	6.81321	6,217,730	14.86	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			1,708.47000	1.70847	1,937,170	14.86	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			6,870.68000	6.87068	6,272,810	14.87	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			1,685.38000	1.68538	1,911,690	14.87	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			7,005.06000	7.00506	6,449,940	14.56	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,853.83000	2.85383	3,140,860	14.56	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			7,057.96000	7.05796	6,500,680	14.57	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,825.41000	2.82541	3,110,280	14.57	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			7,110.69000	7.11069	6,551,260	14.57	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,796.94000	2.79694	3,079,660	14.57	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	40,431
R204	On	03/11/2016	Bond Future			7.62884	103.75988	7.56200	103.88914		2.17	0.00	0	28,913
R204	On	02/02/2017	Bond Future			7.59429	101.73493	7.51774	101.86680		1.98	0.00	0	0
R204	On	04/05/2017	Bond Future			7.49103	103.80391	7.40096	103.93978		1.70	0.00	0	0
Total R204 Future												0.00	0	28,913
R204	On	03/11/2016	Bond Future	9.21	Call			3,126.54000	3.12654	2,997,540	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			0.66000	0.00066	0,920	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			3,145.09000	3.14509	3,016,070	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			0.62000	0.00062	0,860	2.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2016	Bond Future	9.23	Call			3,163.64000	3.16364	3,034,600	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			0.59000	0.00059	0,810	2.32	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			1,440.48000	1.44048	1,332,400	2.06	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			137.33000	0.13733	161,120	2.06	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			1,454.57000	1.45457	1,346,090	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			134.47000	0.13447	157,860	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			1,468.70000	1.46870	1,359,820	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			131.66000	0.13166	154,650	2.07	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			1,047.90000	1.04790	954,790	1.72	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			298.20000	0.29820	340,960	1.72	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			1,058.83000	1.05883	965,260	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			294.18000	0.29418	336,480	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			1,069.49000	1.06949	975,460	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			289.90000	0.28990	331,740	1.73	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	28,913
R2040	On	03/11/2016	Bond Future			9.15039	100.98280	9.05865	101.85615		14.87	0.00	0	3,584
R2040	On	02/02/2017	Bond Future			9.18222	98.43795	9.08792	99.32839		15.27	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.20841	100.44050	9.11139	101.35037		15.03	0.00	0	0
Total R2040 Future												0.00	0	3,584
R2040	On	03/11/2016	Bond Future	9.69	Call			6,554.51000	6.55451	5,851,020	15.26	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			787.42000	0.78742	957,280	15.26	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			6,624.24000	6.62424	5,917,740	15.27	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			770.23000	0.77023	937,080	15.27	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			6,694.16000	6.69416	5,984,700	15.28	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			753.36000	0.75336	917,250	15.28	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			2,164.57000	2.16457	2,438,360	15.58	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			6,728.88000	6.72888	6,117,660	15.56	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			2,221.27000	2.22127	2,500,490	15.56	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			6,788.50000	6.78850	6,174,560	15.57	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			2,192.76000	2.19276	2,469,260	15.57	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			6,848.31000	6.84831	6,231,660	15.58	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			3,061.13000	3.06113	3,363,770	15.37	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			7,746.12000	7.74612	7,143,450	15.35	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			3,122.67000	3.12267	3,429,870	15.35	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			7,802.59000	7.80259	7,197,630	15.36	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			3,091.77000	3.09177	3,396,680	15.36	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			7,859.19000	7.85919	7,251,960	15.37	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	3,584

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	03/11/2016	Bond Future			9.17969	98.07891	9.08800	98.96513		15.64	0.00	0	18,597
R2044	On	02/02/2017	Bond Future			9.21086	95.60278	9.11669	96.50636		16.07	0.00	0	0
R2044	On	04/05/2017	Bond Future			9.23659	97.54766	9.13980	98.47089		15.84	0.00	0	0
Total R2044 Future												0.00	0	18,597
R2044	On	03/11/2016	Bond Future	10.43	Call			11,854.71000	11.85471	11,008,170	16.55	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			143.31000	0.14331	182,990	16.55	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			11,706.85000	11.70685	10,862,340	16.55	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			151.75000	0.15175	193,460	16.55	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			11,780.79000	11.78079	10,935,250	16.55	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			147.48000	0.14748	188,160	16.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			1,831.43000	1.83143	2,070,490	16.56	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			7,778.21000	7.77821	7,118,620	16.54	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			1,880.01000	1.88001	2,124,000	16.54	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			7,840.68000	7.84068	7,178,630	16.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			1,855.68000	1.85568	2,097,210	16.55	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			7,903.09000	7.90309	7,238,570	16.56	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			3,146.60000	3.14660	3,453,150	16.22	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			8,083.32000	8.08332	7,464,380	16.23	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			3,115.92000	3.11592	3,420,210	16.23	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			7,968.85000	7.96885	7,354,440	16.21	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			3,177.54000	3.17754	3,486,360	16.21	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			8,026.02000	8.02602	7,409,340	16.22	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	18,597
R2048	On	03/11/2016	Bond Future			9.16088	97.43112	9.06407	98.39593		16.29	0.00	0	61,284
R2048	On	02/02/2017	Bond Future			9.19402	99.32392	9.09460	100.30759		16.01	0.00	0	0
R2048	On	04/05/2017	Bond Future			9.21591	96.90063	9.11383	97.90567		16.51	0.00	0	0
Total R2048 Future												0.00	0	61,284
R2048	On	03/11/2016	Bond Future	10.37	Call			11,885.85000	11.88585	10,969,960	17.23	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			168.92000	0.16892	217,840	17.23	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			11,961.05000	11.96105	11,043,990	17.23	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			164.26000	0.16426	212,010	17.23	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			12,036.21000	12.03621	11,118,010	17.23	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			159.71000	0.15971	206,320	17.23	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			8,163.30000	8.16330	7,441,850	16.48	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			1,900.45000	1.90045	2,162,670	16.48	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			8,227.34000	8.22734	7,503,250	16.49	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			1,875.87000	1.87587	2,135,450	16.49	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			8,291.51000	8.29151	7,564,790	16.50	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			1,851.58000	1.85158	2,108,530	16.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/05/2017	Bond Future	9.65	Call			8,321.15000	8.32115	7,649,010	16.88	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			3,240.51000	3.24051	3,573,410	16.88	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			8,379.83000	8.37983	7,705,250	16.89	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			3,208.93000	3.20893	3,539,390	16.89	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			8,438.94000	8.43894	7,761,920	16.90	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			3,177.94000	3.17794	3,505,960	16.90	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	61,284
R207	On	03/11/2016	Bond Future			7.80313	100.73556	7.73323	100.92790		3.35	5,036,778.00	50	52,265
R207	On	02/02/2017	Bond Future			7.79379	99.04989	7.71722	99.24605		3.16	0.00	0	0
R207	On	04/05/2017	Bond Future			7.75475	101.06439	7.66974	101.26584		2.86	0.00	0	0
Total R207 Future												5,036,778.00	50	52,265
R207	On	03/11/2016	Bond Future	7.95	Call			958.87000	0.95887	833,920	3.34	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			363.89000	0.36389	431,280	3.34	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			923.31000	0.92331	800,900	3.34	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			383.04000	0.38304	452,970	3.34	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Call			940.92000	0.94092	817,230	3.34	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			373.29000	0.37329	441,940	3.34	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			3,090.40000	3.09040	2,911,210	3.33	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			88.68000	0.08868	105,650	3.33	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,803.68000	3.80368	3,616,160	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			40.37000	0.04037	49,010	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,827.02000	3.82702	3,639,290	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			39.27000	0.03927	47,700	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,850.38000	3.85038	3,662,450	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			38.20000	0.03820	46,430	3.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,762.27000	1.76227	1,621,430	2.90	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			467.27000	0.46727	527,880	2.90	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,728.72000	1.72872	1,589,190	2.90	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			480.42000	0.48042	542,340	2.90	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,745.46000	1.74546	1,605,280	2.90	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			473.80000	0.47380	535,070	2.90	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												5,036,778.00	50	52,327
R208	On	03/11/2016	Bond Future			7.97360	96.25128	7.89974	96.51372		4.76	0.00	0	30,656
R208	On	02/02/2017	Bond Future			7.98241	98.12142	7.90338	98.38900		4.44	0.00	0	0
R208	On	04/05/2017	Bond Future			7.96381	96.71225	7.87857	96.98658		4.28	0.00	0	0
Total R208 Future												0.00	0	30,656
R208	On	03/11/2016	Bond Future	9.58	Call			5,763.25000	5.76325	5,501,760	5.03	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			2.58000	0.00258	3,530	5.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2016	Bond Future	9.59	Call			5,796.12000	5.79612	5,534,590	5.03	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			2.45000	0.00245	3,360	5.03	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			5,730.36000	5.73036	5,468,920	5.03	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			2.71000	0.00271	3,710	5.03	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,791.12000	2.79112	2,579,650	4.60	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			364.57000	0.36457	420,680	4.60	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,817.49000	2.81749	2,605,220	4.60	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			358.07000	0.35807	413,380	4.60	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,843.77000	2.84377	2,630,680	4.61	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			351.49000	0.35149	405,980	4.61	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			754.50000	0.75450	843,310	4.37	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			2,376.73000	2.37673	2,190,340	4.37	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			744.93000	0.74493	832,870	4.37	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			2,333.09000	2.33309	2,148,440	4.37	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			764.47000	0.76447	854,150	4.37	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			2,354.72000	2.35472	2,169,200	4.37	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	30,656
R209	On	03/11/2016	Bond Future			9.01881	75.50637	8.93220	76.14493		14.63	0.00	0	35,513
R209	On	02/02/2017	Bond Future			9.04852	76.97349	8.95960	77.62443		14.39	0.00	0	0
R209	On	04/05/2017	Bond Future			9.06926	75.38662	8.97785	76.05183		14.78	0.00	0	0
Total R209 Future												0.00	0	35,513
R209	On	03/11/2016	Bond Future	8.87	Call			1,814.12000	1.81412	1,512,460	14.56	0.00	0	250
R209	On	03/11/2016	Bond Future	8.87	Put			2,277.76000	2.27776	2,614,660	14.56	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Call			2,497.88000	2.49788	2,129,610	14.67	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Put			1,631.34000	1.63134	1,901,630	14.67	0.00	0	250
R209	On	03/11/2016	Bond Future	9.45	Call			4,406.21000	4.40621	3,912,190	15.03	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Put			706.42000	0.70642	850,960	15.03	0.00	0	250
R209	On	03/11/2016	Bond Future	10.24	Call			8,922.31000	8.92231	8,308,400	15.54	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			87.23000	0.08723	111,880	15.54	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			8,980.92000	8.98092	8,366,330	15.54	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			84.49000	0.08449	108,460	15.54	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			9,039.51000	9.03951	8,424,250	15.54	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			81.83000	0.08183	105,130	15.54	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			5,471.18000	5.47118	5,004,310	14.86	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,437.84000	1.43784	1,621,910	14.86	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			5,519.24000	5.51924	5,050,420	14.87	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,418.12000	1.41812	1,600,240	14.87	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			5,567.45000	5.56745	5,096,680	14.87	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,398.64000	1.39864	1,578,810	14.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2017	Bond Future	9.46	Call			5,740.35000	5.74035	5,300,240	15.19	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			2,328.30000	2.32830	2,553,400	15.19	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			5,784.61000	5.78461	5,342,740	15.20	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,304.26000	2.30426	2,527,600	15.20	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			5,828.98000	5.82898	5,385,370	15.21	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,280.43000	2.28043	2,502,030	15.21	0.00	0	0
Total R209 Option												0.00	0	5,750
Total For R209												0.00	0	41,263
R210	On	03/11/2016	Bond Future			188.68435	188.68435	189.08649	189.08649			0.00	0	2,182
Total R210 Future												0.00	0	2,182
R210	On	03/11/2016	Bond Future	188.90	Call			186.49000	0.18649	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	215,650		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			176.49000	0.17649	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	225,650		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			166.49000	0.16649	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			0.00000	0.00000	235,650		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,182
R211	On	03/11/2016	Bond Future			142.08391	142.08391	142.09961	142.09961			0.00	0	56
Total R211 Future												0.00	0	56
R211	On	03/11/2016	Bond Future	141.74	Call			359.61000	0.35961	343,910		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			349.61000	0.34961	333,910		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			339.61000	0.33961	323,910		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	56
R212	On	03/11/2016	Bond Future			148.78652	148.78652	148.80306	148.80306			18,449,528.48	124	3,838
Total R212 Future												18,449,528.48	124	3,838
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			683.06000	0.68306	666,520		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			703.06000	0.70306	686,520		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			693.06000	0.69306	676,520		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												18,449,528.48	124	3,838
R213	On	03/11/2016	Bond Future			8.89126	86.17125	8.81464	86.72123		12.29	0.00	0	43,664

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2017	Bond Future			8.92392	87.84525	8.84490	88.40609		12.05	0.00	0	0
R213	On	04/05/2017	Bond Future			8.94305	86.07717	8.86150	86.65050		12.36	0.00	0	0
Total R213 Future												0.00	0	43,664
R213	On	03/11/2016	Bond Future	10.18	Call			9,163.00000	9.16300	8,628,980	13.06	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			62.14000	0.06214	78,100	13.06	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			9,222.40000	9.22240	8,687,900	13.06	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			60.05000	0.06005	75,530	13.06	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			9,281.78000	9.28178	8,746,810	13.06	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			58.02000	0.05802	73,030	13.06	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			5,200.79000	5.20079	4,798,760	12.34	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			1,367.20000	1.36720	1,526,010	12.34	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			5,248.23000	5.24823	4,844,460	12.35	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			1,347.80000	1.34780	1,504,870	12.35	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			5,296.04000	5.29604	4,890,540	12.36	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			1,328.85000	1.32885	1,484,190	12.36	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			5,614.95000	5.61495	5,230,890	12.64	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			2,125.45000	2.12545	2,314,720	12.64	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			5,527.20000	5.52720	5,146,230	12.63	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			2,171.17000	2.17117	2,363,530	12.63	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			5,570.87000	5.57087	5,188,350	12.63	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			2,148.07000	2.14807	2,338,880	12.63	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	43,664
R214	On	03/11/2016	Bond Future			9.09966	75.93725	9.00798	76.64983		15.55	0.00	0	29,396
R214	On	02/02/2017	Bond Future			9.13124	77.41254	9.03715	78.13897		15.31	0.00	0	0
R214	On	04/05/2017	Bond Future			9.15162	75.68616	9.05504	76.42844		15.77	0.00	0	0
Total R214 Future												0.00	0	29,396
R214	On	03/11/2016	Bond Future	10.33	Call			9,400.32000	9.40032	8,716,760	16.51	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			98.10000	0.09810	127,120	16.51	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			9,460.39000	9.46039	8,776,060	16.51	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			95.14000	0.09514	123,390	16.51	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			9,520.42000	9.52042	8,835,350	16.51	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			92.25000	0.09225	119,760	16.51	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			6,029.04000	6.02904	5,498,160	15.68	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,423.72000	1.42372	1,619,270	15.68	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			6,079.66000	6.07966	5,546,690	15.69	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,404.18000	1.40418	1,597,640	15.69	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			6,130.42000	6.13042	5,595,370	15.70	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,384.88000	1.38488	1,576,260	15.70	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			6,171.99000	6.17199	5,677,050	16.06	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
R214	On	04/05/2017	Bond Future	9.56	Put			2,418.05000	2.41805	2,665,390	16.06	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			6,218.34000	6.21834	5,721,480	16.07	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,393.14000	2.39314	2,638,560	16.07	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			6,265.03000	6.26503	5,766,270	16.08	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,368.69000	2.36869	2,612,210	16.08	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	29,396
Total for Bond												1,421,436,390.04	26,363	693,063
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract 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 ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 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 03/11/2016 GOVI			540.42800	540.42800	543.36800	543.36800			0.00	0	418
GOVI On 02/02/2017 GOVI			550.92700	550.92700	553.92400	553.92400			0.00	0	26
GOVI On 04/05/2017 GOVI			562.12500	562.12500	565.19000	565.19000			0.00	0	0
Total GOVI Future									0.00	0	444
GOVI On 03/11/2016 GOVI	476.11	Call			672,580.00000	67.25800	643,180,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.12	Call			672,480.00000	67.24800	643,080,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.12	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Call			672,380.00000	67.23800	642,980,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Call			206,040.00000	20.60400	176,070,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Call			205,940.00000	20.59400	175,970,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Call			205,840.00000	20.58400	175,870,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Call			3,029,900.00000	302.99000	2,999,250,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Call			3,030,100.00000	303.01000	2,999,450,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Call			3,030,000.00000	303.00000	2,999,350,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	444
Total for GOVI									0.00	0	444
AL37 On 03/11/2016 Index Future			509.02600	509.02600	510.32300	510.32300			0.00	0	14
AL37 On 02/02/2017 Index Future			518.91500	518.91500	520.23800	520.23800			0.00	0	0
Total AL37 Future									0.00	0	14
Total For AL37									0.00	0	14
AL7T On 03/11/2016 Index Future			594.92200	594.92200	597.39900	597.39900			0.00	0	9
AL7T On 02/02/2017 Index Future			606.47900	606.47900	609.00500	609.00500			0.00	0	0
Total AL7T Future									0.00	0	9

Contract 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 AL7T										0.00	0	9
ALBI On 03/11/2016 Index Future			543.46700	543.46700	546.71000	546.71000				0.00	0	721
ALBI On 02/02/2017 Index Future			554.02500	554.02500	557.33200	557.33200				0.00	0	0
ALBI On 04/05/2017 Index Future			565.28600	565.28600	568.66700	568.66700				0.00	0	0
Total ALBI Future										0.00	0	721
Total For ALBI										0.00	0	721
IGOV On 03/11/2016 Index Future			252.13400	252.13400	252.42000	252.42000				0.00	0	1,023
IGOV On 02/02/2017 Index Future			257.04700	257.04700	257.33900	257.33900				0.00	0	55
IGOV On 04/05/2017 Index Future			262.28700	262.28700	262.58800	262.58800				0.00	0	0
Total IGOV Future										0.00	0	1,078
Total For IGOV										0.00	0	1,078
ILBI On 03/11/2016 Index Future			682.13000	682.13000	682.86800	682.86800				0.00	0	0
ILBI On 02/02/2017 Index Future			695.39000	695.39000	696.14400	696.14400				0.00	0	155
Total ILBI Future										0.00	0	155
Total For ILBI										0.00	0	155
Total for Index										0.00	0	1,977
JIBAR f On 21/09/2016 Jibar Future			7.33000	92.67000	7.33000	92.67000				0.00	0	10
JIBAR f On 19/10/2016 Jibar Future			7.35000	92.65000	7.35000	92.65000				0.00	0	0
JIBAR f On 16/11/2016 Jibar Future			7.35000	92.65000	7.35000	92.65000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.37000	92.63000	7.37000	92.63000				0.00	0	0
JIBAR f On 15/02/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.39000	92.61000	7.39000	92.61000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			7.36000	92.64000	7.36000	92.64000				0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			7.36000	92.64000	7.36000	92.64000				0.00	0	0
JIBAR f On 20/06/2018 Jibar Future			7.98000	92.02000	7.98000	92.02000				0.00	0	0
Total Jibar Future										0.00	0	10
Total For JIBAR FUTURE										0.00	0	10
Total for Jibar										0.00	0	10
10Y ST On 17/12/2025 Interest Rate Swap			97.05004	97.05004	96.75631	96.75631				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.08887	94.08887	93.78756	93.78756				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.82575	92.82575	92.51934	92.51934				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.89194	94.89194	94.58438	94.58438				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			100.06417	100.06417	100.06336	100.06336				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.00324	100.00324	100.00024	100.00024				0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.62432	99.62432	99.61869	99.61869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1Y STN On 21/09/2017 Interest Rate Swap			99.67141	99.67141	99.66223	99.66223				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			99.94046	99.94046	99.92803	99.92803				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.20939	99.20939	99.19377	99.19377				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.85458	98.85458	98.83546	98.83546				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.88983	98.88983	98.87048	98.87048				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			97.71865	97.71865	97.58299	97.58299				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.04057	97.04057	96.88853	96.88853				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.32686	96.32686	96.16053	96.16053				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.58034	96.58034	96.40503	96.40503				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										1,421,436,390.04	26,363	695,494
AA04 On 22/03/2017 Spot Bond				101.51501		101.49089				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	64.60238	100.00000	64.44588				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			11.08000	99.92185	11.02000	100.02102				0.00	0	10,000,000,000
Total AA05 SPOT										0.00	0	10,000,000,000
Total For AA05										0.00	0	10,000,000,000
AA06 On 15/04/2021 Spot Bond				100.98178		100.95638				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.16652	100.00000	11.13946				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			9.75500	102.40290	9.68500	102.63181				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	110.44900	10.00000	110.42100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.57176		100.54928			0.00	0	4,000,000,000
Total AB010 SPOT									0.00	0	4,000,000,000
Total For AB010									0.00	0	4,000,000,000
AB011 On 21/11/2023 Spot Bond				99.15215		99.12721			0.00	400,000,000	200,000,000
Total AB011 SPOT									0.00	400,000,000	200,000,000
Total For AB011									0.00	400,000,000	200,000,000
AB013 On 21/11/2018 Spot Bond			9.68500	99.37477	9.62500	99.46588			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.56473	100.00000	9.54156			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.79457	10.84000	102.76508			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	10.02159	100.00000	10.00174			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	105.30611	11.37000	105.27447			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.95599	100.00000	11.92703			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	88.04368	11.81000	90.48224			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	9.66756	100.00000	12.05398			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	13.17152	100.00000	13.13962			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	14.41215	100.00000	14.38964			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	13.28931	100.00000	13.24783				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	13.38806	100.00000	13.35858				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.69635		100.66909				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.03500	103.94815	8.98000	103.95991				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	111.43800	10.00000	111.40900				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			2.83000	280.40257	2.79000	281.04748				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				102.00499		101.98139				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				102.39310		102.36873				0.00	0	10,000,000,000
Total ABFN08 SPOT										0.00	0	10,000,000,000
Total For ABFN08										0.00	0	10,000,000,000
ABFN09 On 17/03/2026 Spot Bond				101.73445		101.70884				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				99.47642		99.45069				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				100.96540		100.94176				0.00	0	1,000,000,000
Total ABFN11 SPOT										0.00	0	1,000,000,000
Total For ABFN11										0.00	0	1,000,000,000
ABFN12 On 09/04/2019 Spot Bond				100.50845		100.48393				0.00	20,000,000,000	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN12 SPOT										0.00	20,000,000,000	20,000,000,000
Total For ABFN12										0.00	20,000,000,000	20,000,000,000
ABFN1: On 14/05/2020 Spot Bond				100.31824		100.29153				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.14050		100.11306				0.00	0	400,000,000
Total ABFN14 SPOT										0.00	0	400,000,000
Total For ABFN14										0.00	0	400,000,000
ABFN1: On 11/11/2020 Spot Bond				100.40795		100.38147				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				99.62675		99.59881				0.00	800,000,000	400,000,000
Total ABFN16 SPOT										0.00	800,000,000	400,000,000
Total For ABFN16										0.00	800,000,000	400,000,000
ABFN1: On 17/05/2019 Spot Bond				100.17191		100.14515				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.63000	103.12045	11.57500	103.19326				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				97.54553		97.51280				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				98.92695		98.89978				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				100.05857		100.02948				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			8.70000	103.62290	8.64500	103.68752				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				98.83280		98.79989				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	23.36992	100.00000	23.31331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				99.90485		99.87944				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	28.72263	100.00000	33.37026				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				99.71720		99.68739				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	23.12772	100.00000	23.07169				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				102.13169		102.10489				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				96.50788		98.86818				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				93.51753		96.03669				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				94.77905		94.64679				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			5.73000	141.31056	5.73000	141.28136				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			5.73000	124.46757	5.73000	124.44173				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	9.57137	100.00000	9.55583				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.23000	107.15397	6.23000	107.13031				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.33599	100.00000	5.32733				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			6.73000	113.99407	6.73000	113.96750				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.72933	100.00000	8.70704				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				87.78777		87.73499				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.16000	186.89671	2.12000	187.19734				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	188.65957	2.17000	188.63842				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	201.83152	1.82000	201.81081				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			8.43125	89.06853	8.37625	89.11354				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			8.43125	89.06853	8.37625	89.11354				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.72361		101.70249				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										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				101.00606		100.98145				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.37860		101.35478				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				100.94417		100.91786				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	100.26000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.68000	119.12243	2.68000	119.10748				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			2.56000	174.69041	2.54000	175.01407				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			2.46500	229.21204	2.46500	229.18450				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				98.99000		98.96000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.77000	90.28338	9.70500	90.54997				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				112.36000		112.33000				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				102.25956		102.23626				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				107.49000		107.33000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				121.07500		121.03500				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	107.42141	9.63000	107.39380				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				111.48000		111.44000				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			9.86500	105.86264	9.80000	106.26283				0.00	0	66,000,000
Total ABN79 SPOT										0.00	0	66,000,000
Total For ABN79										0.00	0	66,000,000
ABN80 On 31/03/2021 Spot Bond			9.13000	93.89911	9.06000	94.12100				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			10.41000	102.36721	10.34500	102.74720				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.67000		100.65000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.81573		101.79048				0.00	150,000,000	50,000,000
Total ABN91 SPOT										0.00	150,000,000	50,000,000
Total For ABN91										0.00	150,000,000	50,000,000
ABN92 On 31/01/2019 Spot Bond				100.60118		100.57370				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.64500	106.05618	8.59000	106.11193			0.00	0	200,000,000
Total ABS10 SPOT									0.00	0	200,000,000
Total For ABS10									0.00	0	200,000,000
ABS11 On 09/04/2021 Spot Bond			9.60500	102.86748	9.53500	103.09734			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			9.37500	102.18591	9.31000	102.36095		4,659,375,000,000.00		497,000,000	497,000,000
Total ABS12 SPOT								4,659,375,000,000.00		497,000,000	497,000,000
Total For ABS12								4,659,375,000,000.00		497,000,000	497,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.72648	9.20000	102.70137			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			9.83500	101.96524	9.76500	102.23908			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.49500	101.96249	9.42500	102.17505			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			9.78000	102.68898	9.71500	102.96051			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			10.71000	101.11614	10.64500	101.45890			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			10.71000	102.51747	10.64500	102.90704			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
ABS6 On 01/06/2020 Spot Bond			9.27500	98.50302	9.21000	98.67784			0.00	0	880,000,000
Total ABS6 SPOT									0.00	0	880,000,000
Total For ABS6									0.00	0	880,000,000
ABS7 On 11/09/2026 Spot Bond			10.66000	92.65581	10.59500	92.99499			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	12.71303	100.00000	12.68504			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.02000	277.19406	2.98000	277.82864				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			3.15000	139.03478	3.15000	139.01554				0.00	0	0
Total ABSI3 SPOT										0.00	0	0
Total For ABSI3										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.23000	142.83845	2.23000	142.82226				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02738	100.00000	0.02731				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	24.55268	100.00000	24.49320				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				82.69290		82.61760				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				100.60733		100.57743				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				100.60733		100.57743				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				100.61023		100.58019				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.61023		100.58019				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				100.60444		100.57467				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				101.72068		101.69409				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				101.76460		101.73732				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				101.78221		101.75465				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				101.74688		101.71987				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				101.66763		101.64186				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			9.58500	102.92941	9.52500	103.07346				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				99.45841		99.43835				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				212.16565		211.77195				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				212.26303		211.86788				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				101.70287		101.67655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ACL137 On 02/09/2016 Spot Bond				99.78378		99.75918				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										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				101.43139		101.40162				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				100.70880		100.67975				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.12201		102.09772				0.00	0	9,936,000
Total ACL143 SPOT										0.00	0	9,936,000
Total For ACL143										0.00	0	9,936,000
ACL144 On 20/12/2016 Spot Bond				101.87128		101.84764				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.70819		101.68179				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.97733		101.95278				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.67661		101.65071				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.61467		101.58974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.34836	10.23000	104.32007				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				106.39236		106.31140				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.76000	101.81042	9.70000	101.92939				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				101.67122		101.64540				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	127.71396	1.75000	127.70109				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				101.65884		101.63321				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.70305		101.67673				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.61460		101.58967				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				101.78633		101.75945				0.00	0	14,000,000
Total ACL181 SPOT										0.00	0	14,000,000
Total For ACL181										0.00	0	14,000,000
ACL182 On 20/06/2017 Spot Bond				102.23266		102.20890				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				103.29155		103.26678				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				102.00088		101.97559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				101.69403		101.66785				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				101.64019		101.61485				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.71515		101.68865				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				101.73813		101.71126				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond				101.74352		101.71657				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond				101.74352		101.71657				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.84451		101.81598				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				101.66763		101.64186				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.83037		101.80206				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				102.57947		102.55349				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.84451		101.81598				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL20€ On 21/11/2016 Spot Bond				104.91963		104.89887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.77359		101.74617				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				101.77359		101.74617				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				150.23179		149.98514				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				151.29595		151.04718				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				101.56688		101.54269				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				100.04230		100.02127				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				101.60039		101.57568				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				99.84488		99.81751				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				92.61202		92.57794				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.58093		101.55652				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.57918		101.55480				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.68698		101.66091				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.34525		100.31680				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				100.77457		100.74667				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				100.76365		100.73613				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				101.67988		101.65393				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				101.65336		101.62782				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				102.02761		102.00060				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	34.61101	100.00000	34.52716				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	34.61101	100.00000	34.52716				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				99.87223		99.84625				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				102.13188		102.10507				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	29.69789	100.00000	29.62594				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	80.93126	100.00000	80.75221				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AFS1U On 27/09/2019 Spot Bond			100.00000	18.38377	100.00000	18.33924			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	4.00109	100.00000	3.99140			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				100.93264		100.90657			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				100.96261		100.93573			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				101.06245		101.03284			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				100.90267		100.87743			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				100.91267		100.88716			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				101.16222		101.12989			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				101.11238		101.08141			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3C: On 18/04/2019 Spot Bond				101.51994		101.47781			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				101.37112		101.33307			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	38.89337	100.00000	38.79308			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	11.54861	100.00000	11.51883			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	11.91285	100.00000	11.86767			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	9.70273	100.00000	9.66594			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.29000	102.18162	9.23000	102.28932			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			10.02000	111.61629	9.95500	111.91454			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			9.51000	100.75512	9.44500	101.07878			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	15.12208	100.00000	15.08861			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.26000	100.43823	10.18500	100.95235			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			2.81500	178.15632	2.79500	178.47149		84,450,000,000.00		30,000,000	30,000,000
Total AIRL01 SPOT								84,450,000,000.00		30,000,000	30,000,000
Total For AIRL01								84,450,000,000.00		30,000,000	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
ANG01 On 09/12/2016 Spot Bond				101.91104		101.88628			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.45731		101.43216			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.55184		101.52504			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				100.41052		100.38336			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	41.99153	100.00000	41.88980			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	40.83484	100.00000	40.73591			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	13.58553	100.00000	13.55262			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	13.58553	100.00000	13.55262			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.44938	100.00000	4.44308			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	0.05311	100.00000	0.05305			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 28/02/2017 Spot Bond				99.91961		99.89953			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN007 On 20/12/2016 Spot Bond				101.49070		101.46770				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										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				101.61466		101.58973				0.00	0	200,000,000
Total ASN011 SPOT										0.00	0	200,000,000
Total For ASN011										0.00	0	200,000,000
ASN012 On 20/06/2017 Spot Bond				101.24651		101.21494				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.33000		100.30000				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				115.66892		115.64704				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.71500	248.56370	2.71500	248.53219				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN028 On 20/06/2019 Spot Bond				100.10713		100.07943				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN032 On 19/09/2017 Spot Bond				92.23269		92.19226				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.35542		100.32847			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.73000	221.35196	2.73000	221.32378			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 20/12/2016 Spot Bond				101.50132		101.47815			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 24/09/2016 Spot Bond				101.46061		101.43655			0.00	0	0
Total ASN052 SPOT									0.00	0	0
Total For ASN052									0.00	0	0
ASN05: On 13/10/2016 Spot Bond				101.01172		100.98697			0.00	0	0
Total ASN054 SPOT									0.00	0	0
Total For ASN054									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.92572		100.89991			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.87618		100.84846			0.00	0	400,000,000
Total ASN058 SPOT									0.00	0	400,000,000
Total For ASN058									0.00	0	400,000,000
ASN05: On 28/04/2020 Spot Bond				100.71504		100.68729			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 30/04/2020 Spot Bond				100.60131		100.57383				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				99.08087		99.07941				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				99.81718		99.79378				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				101.64579		101.62198				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.41255		100.38526				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				87.80623		87.75397				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				101.89885		101.86946				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				101.63208		101.60687				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				101.90081		101.87539				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				101.00213		100.97426			0.00	0	18,300,000
Total ASN083 SPOT									0.00	0	18,300,000
Total For ASN083									0.00	0	18,300,000
ASN08: On 03/09/2020 Spot Bond				99.67809		102.29597			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				101.43689		101.41210			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				94.59835		94.86841			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				101.17022		101.14477			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				100.88512		100.85811			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				100.36798		100.33999			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				65.27173		65.15874			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN111 On 02/12/2020 Spot Bond				99.78066		99.75573			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN112 On 20/12/2017 Spot Bond				101.67647		101.65057			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN113 On 08/03/2021 Spot Bond				101.99896		101.97344			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.69824		100.67208			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0
ASN121 On 20/12/2020 Spot Bond				102.12663		102.09367			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN125 On 20/03/2019 Spot Bond				101.64563		101.62021			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN128 On 24/02/2019 Spot Bond				99.99971		99.97579			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.01079		99.98708			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN130 On 24/02/2019 Spot Bond				99.99973		99.97621			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN131 On 03/03/2019 Spot Bond				99.71017		102.07491			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN13: On 03/03/2019 Spot Bond				99.71256		102.05831			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13: On 20/12/2020 Spot Bond				102.10899		102.07631			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/12/2018 Spot Bond				73.34127		73.31024			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			2.96000	137.70552	2.96000	137.68721			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN13: On 12/09/2016 Spot Bond				103.03081		102.98857			0.00	0	0
Total ASN138 SPOT									0.00	0	0
Total For ASN138									0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 31/12/2018 Spot Bond				75.30781		75.19975			0.00	0	0
Total ASN141 SPOT									0.00	0	0
Total For ASN141									0.00	0	0
ASN14: On 20/06/2017 Spot Bond				101.63230		101.60709			0.00	0	0
Total ASN142 SPOT									0.00	0	0
Total For ASN142									0.00	0	0
ASN14: On 20/06/2020 Spot Bond				101.73162		101.70375			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14(On 04/05/2021 Spot Bond				100.51729		100.48987				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.51729		100.48987				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14(On 11/11/2016 Spot Bond				100.54145		100.50191				0.00	0	0
Total ASN148 SPOT										0.00	0	0
Total For ASN148										0.00	0	0
ASN14(On 31/01/2022 Spot Bond			3.00500	137.39608	3.00500	137.37763				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond				96.07999		95.97002				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 04/05/2021 Spot Bond				99.77589		99.75042				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15(On 31/03/2031 Spot Bond			3.46000	159.94818	3.44000	160.23628				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 14/01/2017 Spot Bond				101.47870		101.44098				0.00	0	0
Total ASN158 SPOT										0.00	0	0
Total For ASN158										0.00	0	0
ASN15(On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond				100.42907		100.40062				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16 On 19/08/2021 Spot Bond				100.12640	100.00000	1.76500				0.00	37,800,000,000	20,000,000,000
Total ASN161 SPOT										0.00	37,800,000,000	20,000,000,000
Total For ASN161										0.00	37,800,000,000	20,000,000,000
ASN35I On 20/12/2016 Spot Bond			100.00000	78.64881	100.00000	78.48631				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	44.61493	100.00000	44.50685				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	44.69365	100.00000	44.58537				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	44.33944	100.00000	44.23202				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	66.16085	100.00000	66.00056				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	95.05590	100.00000	94.81340				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	31.80645	100.00000	31.72939				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	92.83301	100.00000	92.60380				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.63632	100.00000	2.62994				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	23.29490	100.00000	23.23847				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.67427		101.65101				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW10 On 01/10/2016 Spot Bond				101.37289		101.34882				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.15500	105.07377	9.09500	105.16179			27,465,000,000,000.00	3,000,000,000	1,500,000,000	
Total BAW11 SPOT									27,465,000,000,000.00	3,000,000,000	1,500,000,000	
Total For BAW11									27,465,000,000,000.00	3,000,000,000	1,500,000,000	
BAW13 On 17/04/2017 Spot Bond				101.13710		101.11239			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				101.66646		101.64219			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	25.53374	100.00000	25.47188			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				102.31117		102.28695			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			10.45500	99.03281	10.38500	99.23813			0.00	0	6,000,000,000	
Total BAW19 SPOT									0.00	0	6,000,000,000	
Total For BAW19									0.00	0	6,000,000,000	
BAW21 On 24/03/2022 Spot Bond			10.07500	100.57810	10.00500	100.83940			0.00	0	500,000,000	
Total BAW21 SPOT									0.00	0	500,000,000	
Total For BAW21									0.00	0	500,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.82822	9.30000	103.80258			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				101.76502		101.73923			0.00	0	1,180,328,643	
Total BAW22 SPOT									0.00	0	1,180,328,643	
Total For BAW22									0.00	0	1,180,328,643	
BAW23 On 15/10/2017 Spot Bond			100.00000	36.10644	100.00000	36.01898			0.00	0	0	
Total BAW23U SPOT									0.00	0	0	
Total For BAW23U									0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				102.55542		102.53027			0.00	0	0	
Total BAW3 SPOT									0.00	0	0	
Total For BAW3									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8 On 02/10/2017 Spot Bond			9.18500	104.66958	9.13000	104.70115			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				101.83578		101.80207			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.15293	101.30201	12.17079	101.21348			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.71974	101.52180	10.73534	101.46132			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				101.86140		101.83040			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.88076		101.82220			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				101.88076		101.82220			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.34776	100.72631	12.36151	100.65284			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			11.96000	100.95387	11.90500	100.96539			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				101.71583		101.65167			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			11.88500	99.83009	11.83000	99.85388			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				101.76842		101.73595				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			11.63000	99.62727	11.57000	99.66908				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				101.72343		101.69179				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				101.76061		101.72828				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.53846		100.50417				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				98.80869		98.80091				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.20834		100.17404				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				97.24456		97.24257				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				101.76093		101.72860				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.70923		101.67786				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				101.70923		101.67786				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.76103		101.72870				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA50 On 31/03/2017 Spot Bond				101.50054		101.47303			0.00	0	0
Total BAYA50 SPOT									0.00	0	0
Total For BAYA50									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				101.85557		101.82042			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				101.88747		101.85279			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.80503	102.13954	15.81637	102.04884			0.00	0	0
Total BAYB03 SPOT									0.00	0	0
Total For BAYB03									0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.62795	101.99139	14.64119	101.90652			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				102.24394		102.20264			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				102.24376		102.20247			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				102.24384		102.20255			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				102.31781		102.27514			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				101.98393		101.94746			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0
Total BAYC1U SPOT									0.00	0	0
Total For BAYC1U									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	21.35722	100.00000	21.30549			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.43747	100.00000	19.39039				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.99844	100.00000	11.96937				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.99844	100.00000	11.96937				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.50669	100.00000	14.47154				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.56979	100.00000	12.53935				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	97.59358	100.00000	97.33333				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	87.23217	100.00000	87.02977				0.00	0	0
Total BC108U SPOT										0.00	0	0
Total For BC108U										0.00	0	0
BC109L On 24/08/2016 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total BC109U SPOT										0.00	0	0
Total For BC109U										0.00	0	0
BC110L On 15/09/2016 Spot Bond			100.00000	94.31525	100.00000	94.07216				0.00	0	0
Total BC110U SPOT										0.00	0	0
Total For BC110U										0.00	0	0
BC111L On 28/10/2016 Spot Bond			100.00000	84.88372	100.00000	84.68677				0.00	0	0
Total BC111U SPOT										0.00	0	0
Total For BC111U										0.00	0	0
BC112L On 14/11/2016 Spot Bond			100.00000	81.65548	100.00000	81.47321				0.00	0	0
Total BC112U SPOT										0.00	0	0
Total For BC112U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.79347		100.76917				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ06 On 07/07/2017 Spot Bond				101.11706		101.09339			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.21237		100.18686			0.00	0	0
Total BCJ08 SPOT									0.00	0	0
Total For BCJ08									0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.71318		100.68829			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				101.03680		101.01155			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	15.86583	100.00000	15.82739			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	15.86583	100.00000	15.82739			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			2.13000	194.18139	2.09000	194.33545			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.48000	170.27103	8.42000	171.38018			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.48000	170.71950	8.42000	171.81883			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			8.86500	97.47650	8.80000	97.90436			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			8.39000	101.02098	8.33000	101.08545			0.00	0	150,000,000
Total BEER02 SPOT									0.00	0	150,000,000
Total For BEER02									0.00	0	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1A7 On 21/11/2032 Spot Bond			100.00000	8.60443	100.00000	8.58359			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	7.44603	100.00000	7.42799			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2 On 23/11/2032 Spot Bond			100.00000	7.44603	100.00000	7.42799			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	7.89931	100.00000	7.88018			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	10.56867	100.00000	10.54306			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	14.59788	100.00000	14.56252			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.74487		100.72072			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.58268		100.55601			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.61983		100.59154			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32C On 30/10/2016 Spot Bond				100.66930		100.63885				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	84.49074	100.00000	84.29561				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	84.49074	100.00000	84.29561				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.73875		101.71385				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.76737		101.74206				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.68500	103.92555	8.63000	103.93121				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.88001		101.85358				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				102.00566		101.97688				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	60.67445	100.00000	60.52746				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	60.67445	100.00000	60.52746				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.86064		100.92558				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL02 On 19/11/2019 Spot Bond			11.33500	101.49492	11.27000	101.63567				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				100.57315		100.54126				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.22500	97.22136	11.16000	97.37084				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			11.35500	105.36553	11.28500	105.55589				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				102.50894		102.47950				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.81000	99.68868	11.74500	105.81778				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				99.65871		102.42840				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			11.35500	104.70414	11.28500	104.89791				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				100.58114		100.54890				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			11.73500	106.17634	11.66500	106.39564				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.15474	100.00000	14.61021				0.00	16,240,000,000	164,740,000,000
Total BGL12 SPOT										0.00	16,240,000,000	164,740,000,000
Total For BGL12										0.00	16,240,000,000	164,740,000,000
BGL13 On 20/08/2021 Spot Bond			100.00000	13.38806	100.00000	13.35858				0.00	0	14,000,000,000
Total BGL13 SPOT										0.00	0	14,000,000,000
Total For BGL13										0.00	0	14,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGR02 On 10/11/2016 Spot Bond				106.15096		106.12945				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				104.36192		104.33808				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.91649		99.89432				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				101.06385		101.03951				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.06000	100.80520	9.00000	100.92849				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				102.92123		102.88976				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BSR18U On 17/12/2016 Spot Bond			100.00000	95.58203	100.00000	95.27069				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC112 On 27/09/2016 Spot Bond				101.28087		101.25781				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC115 On 04/10/2016 Spot Bond				101.11773		101.09470				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC118 On 19/10/2016 Spot Bond				100.79037		100.76701				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC126 On 17/11/2016 Spot Bond				96.73831		96.73106				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC127 On 17/11/2016 Spot Bond				100.15402		100.13055				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC128 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC129 On 25/08/2016 Spot Bond				100.08881		100.06661				0.00	800,000,000	800,000,000
Total BTC129 SPOT										0.00	800,000,000	800,000,000
Total For BTC129										0.00	800,000,000	800,000,000
BTC130 On 29/08/2016 Spot Bond				99.89515		99.87418				0.00	9,400,000,000	9,400,000,000
Total BTC130 SPOT										0.00	9,400,000,000	9,400,000,000
Total For BTC130										0.00	9,400,000,000	9,400,000,000
BTC131 On 05/09/2016 Spot Bond				99.74836		99.72739				0.00	0	0
Total BTC131 SPOT										0.00	0	0
Total For BTC131										0.00	0	0
BTC132 On 08/09/2016 Spot Bond				99.68538		99.66441				0.00	0	0
Total BTC132 SPOT										0.00	0	0
Total For BTC132										0.00	0	0
BTC133 On 27/09/2016 Spot Bond				99.28579		99.26479				0.00	0	0
Total BTC133 SPOT										0.00	0	0
Total For BTC133										0.00	0	0
BTC134 On 03/10/2016 Spot Bond				99.15540		99.13428				0.00	0	0
Total BTC134 SPOT										0.00	0	0
Total For BTC134										0.00	0	0
BTC137 On 04/11/2016 Spot Bond				98.48003		98.45892				0.00	0	0
Total BTC137 SPOT										0.00	0	0
Total For BTC137										0.00	0	0
BTC138 On 14/11/2016 Spot Bond				98.27030		98.24920				0.00	0	0
Total BTC138 SPOT										0.00	0	0
Total For BTC138										0.00	0	0
BTC139 On 21/11/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
Total BTC139 SPOT										0.00	0	0
Total For BTC139										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS011 On 30/09/2016 Spot Bond			100.00000	91.87422	100.00000	91.64625			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.48111		101.45550			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				101.52828		101.50185			0.00	360,000,000	180,000,000
Total BWZ20A SPOT									0.00	360,000,000	180,000,000
Total For BWZ20A									0.00	360,000,000	180,000,000
BWZJ17 On 17/03/2017 Spot Bond				101.66061		101.63611			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.02450		100.09294			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	10.61625	100.00000	10.55007			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	10.61625	100.00000	10.55007			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	10.64748	100.00000	10.58109			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	33.09250	100.00000	33.01234			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.88500	105.05836	9.83000	105.04147			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				102.54684		102.52104			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.33000	98.45429	15.27000	98.51202			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond				102.33908		102.30657			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.13000	97.49459	13.07000	97.58045			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			9.09500	102.72741	9.04000	102.74117			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				97.55222		97.51933			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.13000	95.03251	13.07000	95.14008			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				100.26791		100.23337			0.00	0	700,000,000
Total CBL20 SPOT									0.00	0	700,000,000
Total For CBL20									0.00	0	700,000,000
CBL22 On 06/05/2020 Spot Bond			10.05500	97.80693	9.98500	97.98716			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				100.16222		100.03347			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				100.61178		100.58257			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.43007		100.40170			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			10.35500	106.04231	10.28500	106.27386			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			10.38500	112.59703	10.32000	112.90058			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02 On 12/06/2024 Spot Bond			10.44000	108.44769	10.37500	108.77363			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.46000	108.79386	10.39500	109.13599			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				102.66692		102.63215			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.66670		102.63526			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	111.43810	10.00000	111.40910			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				101.23895		101.20698			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				101.86086		101.83116			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				100.91990		100.88814			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	22.01392	100.00000	21.96059			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	34.50117	100.00000	34.41759			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	32.17302	100.00000	32.09509			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				101.40889		101.37543			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR22 On 08/02/2017 Spot Bond				100.39877		100.37223			0.00	0	0
Total CGR22 SPOT									0.00	0	0
Total For CGR22									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.50583		100.47256			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				100.54820		100.51225			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond				101.80900		101.77747			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				101.44691		101.42172			0.00	0	0
Total CGR26 SPOT									0.00	0	0
Total For CGR26									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.53787		101.50967			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				101.58969		101.56052			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				101.64942		101.61916			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				99.86686		99.83981			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				99.85671		99.82766			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	21.31715	100.00000	21.25058			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG10 On 29/07/2019 Spot Bond				100.74701		100.71680				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				100.76572		100.73478				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				100.79571		100.76360				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.45778	10.11000	101.43059				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	132.04700	2.76000	132.04996				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				103.29780		103.29780				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	131.86926	3.14000	131.85101				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194 On 31/08/2016 Spot Bond			8.25000	99.84203	8.25000	99.81951			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.93000	134.49524	2.93000	134.47744			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	133.03856	2.40000	133.02275			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				102.29293		102.25736			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.21000	102.85848	9.15000	102.84205			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.89689		100.87033			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.89689		100.87033			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.26000	102.83541	9.20000	102.81937			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			9.26000	102.83541	9.20000	102.81937			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			9.31000	101.56797	9.25000	101.56031			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.73836		101.71149			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				101.89038		101.86112			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23(On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.22440		100.19755			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24(On 24/02/2017 Spot Bond				99.99984		99.97605			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24(On 24/02/2019 Spot Bond			13.50000	91.43484	13.50000	91.40202			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	100.00000	9.35000	99.97490			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				101.72911		101.70484			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				101.62091		101.59615			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				101.75761		101.73347			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				101.75761		101.73347			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN26(On 26/03/2017 Spot Bond				101.75761		101.73347				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				101.60032		101.57530				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26(On 26/03/2019 Spot Bond			9.56000	104.14522	9.50000	104.25413				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26(On 30/04/2017 Spot Bond				100.89237		100.86630				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26(On 20/06/2017 Spot Bond				103.28964		103.26395				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				101.78230		101.75741				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				101.63230		101.60709				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				101.75876		101.73379				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27(On 22/05/2017 Spot Bond				100.04523		100.02272				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27(On 25/05/2017 Spot Bond				99.97356		99.94692				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				101.84161		101.81698				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28(On 07/06/2017 Spot Bond				102.30564		102.28170				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN288 On 10/08/2017 Spot Bond				100.50840		100.48121			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.04961		100.02591			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.73378		101.70543			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.65433		101.62573			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				102.71879		102.69390			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	111.43800	10.00000	111.40900			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				101.49649		101.46784			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				101.63858		101.61026			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				101.51609		101.48734			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				101.83913		101.81068			0.00	0	900,000,000
Total CLN296 SPOT									0.00	0	900,000,000
Total For CLN296									0.00	0	900,000,000
CLN297 On 30/06/2017 Spot Bond				101.49656		101.46791			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.75425		101.72640			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299 On 30/06/2017 Spot Bond				101.56031		101.53170			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				155.89809		155.89809			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				102.43206		102.40517			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				156.49492		156.49492			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				155.19857		155.19857			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				156.06502		156.06502			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.25376		100.22363			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.05000	95.94485	10.98500	96.19222			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.57000	97.47863	11.50500	97.73004			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				101.50064		101.47313			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.86561		101.83674			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.24895		100.21936			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN319 On 24/07/2017 Spot Bond				100.78262		100.75547			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.65095		100.62131			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.75335	8.80500	102.72930			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.78909		100.76173			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.73312		101.70633			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.75964		101.73244			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				101.86200		101.83319			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.77379		101.74637			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				101.91520		101.88557			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				101.50064		101.47313			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				134.35283		134.35283			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN339 On 28/07/2017 Spot Bond				100.71811		100.69025			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				102.12176		102.08888			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				101.50810		101.48045			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				101.98559		101.95484			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				101.57918		101.55480			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				101.81247		101.78444			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				100.71229		100.68465			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN349 On 30/06/2017 Spot Bond				101.47080		101.44384			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				100.67504		100.64878			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN353 On 28/05/2019 Spot Bond				99.88436		99.86081			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
CLN358 On 30/04/2018 Spot Bond				100.60760		100.57985			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN355 On 24/07/2017 Spot Bond				100.77857		100.75156				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				101.54032		101.51655				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.23000	106.14309	10.16500	106.45584				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				101.65959		101.63395				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.48984		100.45770				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.37000	108.45744	12.30500	108.74295				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.50697		100.47376				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.40000	102.06782	12.33500	102.33517				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	105.54927	10.02000	105.52124				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.50697		100.47376				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.79109		100.76262				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				83.06454		83.01196				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				101.63746		101.61216				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				101.66751		101.64175				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				101.66767		101.64191				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				101.55584		101.52731				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.75500	104.65278	9.68500	104.88044				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				101.32464		101.29944				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				101.81799		101.78987				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	102.30996	10.98000	102.28024				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.67439	11.00000	104.64393				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				101.84407		101.81554				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.81383		100.78802				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.16000	104.48050	12.09500	104.77494				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN385 On 20/09/2024 Spot Bond				101.99958		101.96861				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				101.66739		101.64163				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.83381		100.80385				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				101.76486		101.73758				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				101.33428		101.30925				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				101.59698		101.57232				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				86.30848		86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				101.67635		101.65045				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				99.79410		99.77064				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				101.80027		101.77244				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				102.83470		102.80064				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond				100.24124		100.21251			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.24004		100.21144			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.67625		101.65035			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN401 On 20/06/2020 Spot Bond				101.86176		101.83296			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.41109		101.38523			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				101.41109		101.38523			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.05819		100.02912			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				89.63876		89.63876			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				101.68508		101.65905			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				101.11194		101.08097			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.84413		101.81560			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond				101.85296		101.82430			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN412 On 18/07/2020 Spot Bond				101.11692		101.08581			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.82647		101.79822			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN414 On 20/09/2020 Spot Bond				102.16187		102.12836			0.00	0	0
Total CLN414 SPOT									0.00	0	0
Total For CLN414									0.00	0	0
CLN415 On 20/09/2020 Spot Bond				101.91477		101.88514			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				101.18160		101.14872			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	108.51986	4.00000	108.51986			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				101.83133		101.80160			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				102.00309		101.97207			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	45.41487	7.01000	45.40647			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				102.02074		101.98945			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				101.02346		100.98689			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				102.66420		102.62277			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN421 On 20/12/2020 Spot Bond				102.46164		102.42342				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				102.66420		102.62277				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				105.41500		105.38855				0.00	0	200,000,000
Total CLN425 SPOT										0.00	0	200,000,000
Total For CLN425										0.00	0	200,000,000
CLN426 On 20/12/2020 Spot Bond				102.39997		102.36271				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				101.89745		101.86809				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.24773		100.21808				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				102.37353		102.33669				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				108.25588		108.25588				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				102.69311		102.64980				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				102.84899		102.80465				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				102.95453		102.90852				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				109.01051		109.01051				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN435 On 30/06/2017 Spot Bond				101.38123		101.35592			0.00	0	0
Total CLN435 SPOT									0.00	0	0
Total For CLN435									0.00	0	0
CLN436 On 20/12/2020 Spot Bond				101.83533		101.80694			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond				101.73162		101.70375			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN438 On 22/01/2017 Spot Bond				103.47826		103.45110			0.00	0	0
Total CLN438 SPOT									0.00	0	0
Total For CLN438									0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.55193		100.52295			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond				109.89948		109.89948			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond				103.25298		103.20223			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN442 On 07/06/2017 Spot Bond				101.34484		101.32310			0.00	0	0
Total CLN442 SPOT									0.00	0	0
Total For CLN442									0.00	0	0
CLN443 On 06/09/2016 Spot Bond				101.34584		101.32364			0.00	0	0
Total CLN443 SPOT									0.00	0	0
Total For CLN443									0.00	0	0
CLN444 On 23/05/2021 Spot Bond				100.02572		99.99974			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.42500	106.17923	10.35500	106.41327			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.68146		100.66037			0.00	0	0
Total CLN446 SPOT									0.00	0	0
Total For CLN446									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN447 On 20/06/2017 Spot Bond				101.22571		101.20535			0.00	0	0
Total CLN447 SPOT									0.00	0	0
Total For CLN447									0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.87440		100.85357			0.00	0	0
Total CLN448 SPOT									0.00	0	0
Total For CLN448									0.00	0	0
CLN449 On 20/09/2017 Spot Bond				101.19596		101.17574			0.00	0	0
Total CLN449 SPOT									0.00	0	0
Total For CLN449									0.00	0	0
CLN450 On 20/06/2017 Spot Bond				101.23630		101.21541			0.00	0	0
Total CLN450 SPOT									0.00	0	0
Total For CLN450									0.00	0	0
CLN451 On 20/06/2017 Spot Bond				101.17915		101.15921			0.00	0	0
Total CLN451 SPOT									0.00	0	0
Total For CLN451									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.63000	133.17933	3.63000	133.15924			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.53000	95.84960	5.53000	95.82931			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.17000	98.47638	5.16500	98.49358			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				192.77006		192.87603			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			8.86500	97.47650	8.80000	97.90436			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			8.48000	170.27103	8.42000	171.38018			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89 On 02/03/2028 Spot Bond			8.48000	170.71950	8.42000	171.81883			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.18063		101.15327			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.21883		101.19228			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				101.75601		101.72886			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				101.65702		101.63142			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.67652		101.65062			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				101.18667		101.15918			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.69421		101.66803			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.78262		100.75547			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				101.56334		101.53921			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.63229		101.60708			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				99.79589		99.76888			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF14 On 20/09/2019 Spot Bond				101.63223		101.60702				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				101.69392		101.66775				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				99.94800		99.92187				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				101.10400		101.07551				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.39000	105.36564	9.36000	105.34104				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.19000	101.63657	9.13500	101.70029				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			9.80500	114.31982	9.73500	114.65754				0.00	0	21,900,000,000
Total COJ05 SPOT										0.00	0	21,900,000,000
Total For COJ05										0.00	0	21,900,000,000
COJ07 On 23/03/2021 Spot Bond			9.96500	107.43360	9.89500	107.66308				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			10.72000	106.33756	10.65500	106.70941				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			10.12000	102.40159	10.05500	102.72044				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			10.29500	97.95776	10.23000	98.22685				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			11.21000	97.49133	11.14500	97.86070				0.00	0	350,000,000
Total COT02 SPOT										0.00	0	350,000,000
Total For COT02										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
COT03 On 05/06/2028 Spot Bond			11.21000	90.74375	11.14500	91.10340				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	15.34228	100.00000	15.30511				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	13.22125	100.00000	13.18922				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	22.24684	100.00000	22.19294				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04U On 26/08/2016 Spot Bond			100.00000	99.45504	100.00000	99.18479				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05U On 30/10/2018 Spot Bond			100.00000	21.58969	100.00000	21.53739				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06U On 30/11/2018 Spot Bond			100.00000	25.02493	100.00000	24.96431				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			11.73000	96.82628	11.66000	97.24056				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN38 On 10/06/2018 Spot Bond			100.00000	32.66800	100.00000	32.58886			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	25.15548	100.00000	25.09454			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	33.33915	100.00000	33.25838			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.21000	101.35786	8.15500	101.39198			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.74978	6.86000	102.73094			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.01286		100.08378			0.00	0	0
Total DENG58 SPOT									0.00	0	0
Total For DENG58									0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.47323		100.44811			0.00	0	0
Total DENG59 SPOT									0.00	0	0
Total For DENG59									0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.67123		100.64726			0.00	0	0
Total DENG61 SPOT									0.00	0	0
Total For DENG61									0.00	0	0
DENG6 On 27/02/2017 Spot Bond				99.88518		99.86211			0.00	0	0
Total DENG62 SPOT									0.00	0	0
Total For DENG62									0.00	0	0
DENG6 On 03/03/2017 Spot Bond				99.74062		101.86472			0.00	0	0
Total DENG63 SPOT									0.00	0	0
Total For DENG63									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.84486		101.82066			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.15335		101.12663			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond			100.00000	43.72255	100.00000	43.61663			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	43.72255	100.00000	43.61663			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	59.63055	100.00000	59.51249			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				102.11817		102.08535			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				101.16511		101.12509			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				101.87102		101.84207			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				63.69304		63.63886			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			9.49500	99.86401	9.42500	100.10216			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			9.42500	100.49976	9.36000	100.66300			0.00	0	17,100,000
Total DV22 SPOT									0.00	0	17,100,000
Total For DV22									0.00	0	17,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	15.31271	100.00000	15.27900			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			9.76000	101.05602	9.69500	101.34028		86,473,600,000,000.00	8,860,000,000	6,100,000,000	
Total DV23 SPOT								86,473,600,000,000.00	8,860,000,000	6,100,000,000	
Total For DV23								86,473,600,000,000.00	8,860,000,000	6,100,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	10.39275	100.00000	10.36962		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	10.39275	100.00000	10.36962		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			9.83000	99.42467	9.76500	99.73677		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15440	9.69000	100.12865				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15440	9.69000	100.12865				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			10.61000	96.67620	10.53500	97.15052				0.00	0	2,000,000,000
Total DV29 SPOT										0.00	0	2,000,000,000
Total For DV29										0.00	0	2,000,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	100.16078	10.10000	100.13397				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.16078	10.10000	100.13397				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	99.97932				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01: On 16/09/2016 Spot Bond				101.52063		101.49825				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	99.97792				0.00	0	0
Total DVC018 SPOT										0.00	0	0
Total For DVC018										0.00	0	0
DVC01: On 01/12/2016 Spot Bond				99.82187		99.79944				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				99.99992		99.97868				0.00	0	0
Total DVC020 SPOT										0.00	0	0
Total For DVC020										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				104.12738		104.10365				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC02: On 16/09/2016 Spot Bond				101.49157		101.46864				0.00	0	0
Total DVC022 SPOT										0.00	0	0
Total For DVC022										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				101.53399		101.51041				0.00	0	0
Total DVC023 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC023										0.00	0	0
DVC02 On 16/03/2017 Spot Bond				103.73541		103.71192				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.02757		100.09912				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.37250		101.34970				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				100.99410		100.96995				0.00	0	1,190,000,000
Total DVF18 SPOT										0.00	0	1,190,000,000
Total For DVF18										0.00	0	1,190,000,000
DVF19 On 31/05/2019 Spot Bond				99.96269		99.93963				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.42500	117.54010	8.36000	117.75039				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	17.75242	100.00000	17.71335				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.39500	105.01926	9.33000	105.18717				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			9.55500	105.13296	9.48500	105.40507				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			9.76000	105.39442	9.69500	105.71214				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			2.96500	107.05871	2.96500	107.04446				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 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 EFC03										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				100.95711		100.92031				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				100.77646		100.74642				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.55000	100.00000	17.50748				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			2.36000	107.54174	2.36000	107.52916				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	109.48252	2.25000	109.47004				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			2.32000	131.45372	2.30000	131.70200				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.32000	118.62745	2.30000	118.88755				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			2.32000	117.88414	2.30000	118.14997				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			2.31500	110.55383	2.31500	110.54100				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			2.34000	107.95310	2.34000	107.94053				0.00	0	0
Total EL36 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 EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	109.48252	2.25000	109.47004				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			9.88500	102.91236	9.81500	103.11226			1,977,000,000,000.00		200,000,000	100,000,000
Total EMM01 SPOT									1,977,000,000,000.00		200,000,000	100,000,000
Total For EMM01									1,977,000,000,000.00		200,000,000	100,000,000
EMM02 On 11/03/2021 Spot Bond			9.62500	108.78289	9.55500	109.01502				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			10.26000	101.92962	10.19500	102.24067			2,052,000,000,000.00		200,000,000	100,000,000
Total EMM03 SPOT									2,052,000,000,000.00		200,000,000	100,000,000
Total For EMM03									2,052,000,000,000.00		200,000,000	100,000,000
EMM04 On 16/05/2028 Spot Bond			10.44500	97.29806	10.36500	97.58105				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			10.71000	103.51660	10.63000	103.82162				0.00	0	2,999,999,700
Total EMM05 SPOT									0.00		0	2,999,999,700
Total For EMM05									0.00		0	2,999,999,700
EMM06 On 23/06/2025 Spot Bond			10.36000	101.34138	10.30000	101.51528				0.00	0	120,000,000
Total EMM06 SPOT									0.00		0	120,000,000
Total For EMM06									0.00		0	120,000,000
EPF002 On 28/05/2018 Spot Bond				99.88557		99.86226				0.00	0	0
Total EPF002 SPOT									0.00		0	0
Total For EPF002									0.00		0	0
EPF003 On 12/09/2016 Spot Bond				101.70761		101.68388				0.00	0	0
Total EPF003 SPOT									0.00		0	0
Total For EPF003									0.00		0	0
EPF004 On 06/11/2017 Spot Bond				100.40625		100.37936				0.00	0	0
Total EPF004 SPOT									0.00		0	0
Total For EPF004									0.00		0	0
EPF005 On 06/11/2016 Spot Bond				100.39325		100.36717				0.00	0	0
Total EPF005 SPOT									0.00		0	0
Total For EPF005									0.00		0	0
EPF006 On 19/08/2018 Spot Bond				100.01987		100.08930				0.00	0	0
Total EPF006 SPOT									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				99.79150		99.76777				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	16.45481	100.00000	16.41495				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	6.73989	100.00000	6.72356				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC11 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.47769		100.45236				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC2 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC2 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC2 On 22/02/2017 Spot Bond				100.04320		100.02163				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.44860		100.42526				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EPFC21 On 06/03/2017 Spot Bond			100.00000	74.98280	100.00000	69.05192			840,000,000,000,000.00	18,400,000,000	18,400,000,000	
Total EPFC26 SPOT									10,000,000,000,000.00	18,400,000,000	18,400,000,000	
Total For EPFC26									10,000,000,000,000.00	18,400,000,000	18,400,000,000	
EPFC2 On 06/09/2017 Spot Bond			100.00000	38.94545	100.00000	32.25331			480,000,000,000,000.00	4,800,000,000	4,800,000,000	
Total EPFC27 SPOT									10,000,000,000,000.00	4,800,000,000	4,800,000,000	
Total For EPFC27									10,000,000,000,000.00	4,800,000,000	4,800,000,000	
EQS05 On 25/04/2017 Spot Bond				98.82087		98.78391				0.00	0	0
Total EQS05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	60.30855	100.00000	60.16244				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				97.60578		97.57213				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			12.63000	97.53279	12.57000	97.58289				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				99.26281		99.23387				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	24.23544	100.00000	24.17672				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	24.35792	100.00000	24.29891				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				99.30577		99.27557				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										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				100.18013		100.15216				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				100.18015		100.15274				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.18943		100.16013				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				100.19846		100.16843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	111.43800	10.00000	111.40900				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				100.17378		100.14676				0.00	0	450,000,000
Total ERSA15 SPOT										0.00	0	450,000,000
Total For ERSA15										0.00	0	450,000,000
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				100.17169		100.14496				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				100.16721		100.14112				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				100.17375		100.14673				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				100.18002		100.15208				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.17280		100.14645				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.17826		100.15057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.25000	104.68292	8.19000	104.75219			45,408,000,000,000.00	5,504,000,000	41,670,000,000
Total ES18 SPOT									15,408,000,000,000.00	5,504,000,000	41,670,000,000
Total For ES18									15,408,000,000,000.00	5,504,000,000	41,670,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	103.16194	9.25000	103.13646			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			8.89000	106.14207	8.82500	106.44114			9,055,449,123,000.00	1,018,610,700	4,865,395,200
Total ES23 SPOT									9,055,449,123,000.00	1,018,610,700	4,865,395,200
Total For ES23									9,055,449,123,000.00	1,018,610,700	4,865,395,200
ES23/R On 25/01/2023 Spot Bond			10.00000	100.79867	10.00000	100.77194			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			9.34000	93.75787	9.27500	94.11686			0.00	0	27,698,586,200
Total ES26 SPOT									0.00	0	27,698,586,200
Total For ES26									0.00	0	27,698,586,200
ES26/R On 02/04/2026 Spot Bond			7.85000	103.07581	7.85000	103.05413			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			9.96000	83.29785	9.87500	83.86439			18,047,520,000,000.00	1,812,000,000	65,566,000,000
Total ES33 SPOT									18,047,520,000,000.00	1,812,000,000	65,566,000,000
Total For ES33									18,047,520,000,000.00	1,812,000,000	65,566,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	103.29433	7.50000	103.27367			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			10.07000	88.44781	9.98000	89.15085			24,439,890,000,000.00	2,427,000,000	80,023,500,000
Total ES42 SPOT									24,439,890,000,000.00	2,427,000,000	80,023,500,000
Total For ES42									24,439,890,000,000.00	2,427,000,000	80,023,500,000
ES42/R On 25/04/2042 Spot Bond			8.50000	102.79025	8.50000	102.76688			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				99.56806		99.63502			0.00	434,100,000	7,500,000,000
Total EXX01 SPOT									0.00	434,100,000	7,500,000,000
Total For EXX01									0.00	434,100,000	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				97.78555		97.85098			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	22.60106	100.00000	22.53049				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	22.70348	100.00000	22.63260				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	22.83384	100.00000	22.76255				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	22.96420	100.00000	22.89251				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.04600		100.02309				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				99.88338		99.85967				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				99.97771		99.95529				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				99.88488		99.86143				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				99.83480		99.81070				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.46897		101.44339				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				101.11703		101.09336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				101.81920		101.79638				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC29 On 06/12/2016 Spot Bond				101.75300		101.72999				0.00	0	0
Total FIFC29 SPOT										0.00	0	0
Total For FIFC29										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.27478		100.25188				0.00	0	0
Total FIFC31 SPOT										0.00	0	0
Total For FIFC31										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.24414	100.00000	0.24355				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	0.24414	100.00000	0.24355				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	11.01439	100.00000	10.98771				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.72502	100.00000	10.69904				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				101.70046		101.67612				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				101.70375		101.67615				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				101.87210		101.84526				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				101.98647		101.95797				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			9.74000	98.93778	9.68000	99.03265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				101.65528		101.63320				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.78183		100.75463				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				103.11070		103.08475				0.00	300,000,000	0
Total FRB11 SPOT										0.00	300,000,000	0
Total For FRB11										0.00	300,000,000	0
FRB12 On 02/06/2024 Spot Bond				102.06045		102.03438				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				97.77237		97.74150				0.00	0	3,970,000,000
Total FRB13 SPOT										0.00	0	3,970,000,000
Total For FRB13										0.00	0	3,970,000,000
FRB14 On 02/06/2026 Spot Bond			10.45500	100.55989	10.38500	100.78780				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				103.48652		103.45796				0.00	0	4,100,000,000
Total FRB15 SPOT										0.00	0	4,100,000,000
Total For FRB15										0.00	0	4,100,000,000
FRB16 On 08/07/2025 Spot Bond				101.25567		101.22486				0.00	1,428,000,000	714,000,000
Total FRB16 SPOT										0.00	1,428,000,000	714,000,000
Total For FRB16										0.00	1,428,000,000	714,000,000
FRB17 On 08/01/2027 Spot Bond				101.43031		101.39924				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	12.22678	100.00000	12.19716				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				101.31788		101.28575				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.65500	106.83700	11.58500	107.05395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				101.25486		101.22255				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.43000	105.23290	10.37000	105.32767				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				102.63777		102.61020				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			2.23000	142.83845	2.23000	142.82226				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			2.62000	284.00062	2.58000	284.65710				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			2.39500	121.75827	2.39500	121.74392				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			3.47000	159.79267	3.45000	160.08039				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			3.22500	207.53068	3.22500	207.50152				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			3.67000	94.49631	3.67000	94.48190				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.22900	73.76395	7.23200	73.72828				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0:On 28/10/2024 Spot Bond			9.26100	47.61169	9.26100	47.58963				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			9.51000	46.18560	9.51000	46.16355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04I On 15/03/2017 Spot Bond			100.00000	60.67445	100.00000	60.52746				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05I On 13/10/2018 Spot Bond			100.00000	24.18118	100.00000	24.10567				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06I On 31/12/2017 Spot Bond			100.00000	44.81962	100.00000	44.71103				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10I On 03/06/2021 Spot Bond				102.60198		102.57028				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10I On 20/06/2017 Spot Bond				101.93288		101.90297				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				101.70306		101.67674				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				101.84805		101.81946				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11I On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11I On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				101.84451		101.81598				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				101.76849		101.74115				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				101.97705		101.94645				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				101.81800		101.78988				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12:On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				101.91860		101.88891				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.31226		102.27638				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				102.25052		102.21561				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
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	45.08838	100.09221	44.97907				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				101.67114		101.64532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144: On 20/09/2017 Spot Bond				107.52746		107.57012				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145: On 20/09/2017 Spot Bond				101.81258		101.78454				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151: On 20/12/2017 Spot Bond				101.83029		101.80198				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152: On 20/12/2017 Spot Bond				101.69062		101.66450				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153: On 20/12/2017 Spot Bond				101.73836		101.71149				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154: On 20/12/2017 Spot Bond				102.20648		102.17226				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155: On 20/12/2017 Spot Bond				101.71184		101.68538				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161: On 14/12/2018 Spot Bond			13.22500	76.51784	13.22500	76.49079				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162: On 20/03/2018 Spot Bond				101.62705		101.60192				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163: On 20/03/2018 Spot Bond				101.62882		101.60367				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166: On 20/03/2018 Spot Bond				102.26861		102.23343				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				101.62626		101.60001				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			3.62500	110.82904	3.62500	110.81233				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				101.75611		101.72896				0.00	0	440,000,000
Total FRC170 SPOT										0.00	0	440,000,000
Total For FRC170										0.00	0	440,000,000
FRC170 On 20/06/2018 Spot Bond				101.75611		101.72896				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				100.05021		100.02515				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 30/06/2017 Spot Bond				101.50064		101.47313				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				101.75611		101.72896				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				101.66761		101.64184				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.63400		101.60876				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.48555		100.45368				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				101.87416		101.84516				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 06/08/2023 Spot Bond				103.46646		103.46646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 26/01/2021 Spot Bond				100.83849		100.80836				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				102.11823		102.08541				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				102.11646		102.08367				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				101.73850		101.71163				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				101.73850		101.71163				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 02/04/2017 Spot Bond				101.25487		101.23000				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				101.31307		101.28704				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19:On 20/06/2024 Spot Bond				101.82303		101.79483				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				100.96304		100.93621				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				100.96304		100.93621				0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC202 SPOT										0.00	0	580,000,000
Total For FRC202										0.00	0	580,000,000
FRC202 On 06/05/2017 Spot Bond				100.42987		100.40150				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.42428	8.75000	100.40065				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				101.71012		101.68370				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	12.21550	100.00000	12.18591				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.29912	100.00000	11.27176				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				97.49354		97.45732				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	16.72585	100.00000	16.68533				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.79141		101.76371				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	59.22796	100.00000	59.08447				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.41910		100.39140				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	12.15052	100.00000	12.12109				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	40.37449	100.00000	40.27668				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond				100.41906		100.39136			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	40.09074	100.00000	39.99362			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				100.41820		100.39056			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				100.40057		100.37403			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				100.52442		100.49673			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				100.49742		100.47109			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			3.04000	137.15594	3.04000	137.13741			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.34409		100.31782			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.34033		100.31433			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.34033		100.31433			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.04776		100.02404			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				101.75959		101.73609			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22(On 16/09/2016 Spot Bond				101.59847		101.57493			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22(On 30/03/2017 Spot Bond				101.61265		101.58307			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23(On 20/06/2020 Spot Bond				101.81760		101.78949			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23(On 25/06/2018 Spot Bond				101.44168		101.41680			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			3.90000	131.40363	3.90000	131.38286			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				102.54445		102.50491			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				101.06688		101.02878			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				99.99991		100.25245			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				102.84045		102.53388			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				100.66954		100.92137			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				104.30391		104.00120			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				105.06501		104.78429			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond				99.55875		99.82365				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				99.13589		99.39888				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				101.95778		101.90204				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				102.42132		102.58569				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				101.93866		101.88347				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				101.56480		101.52019				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				100.34342		100.56608				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				87.26824		87.50826				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				102.43299		102.14917				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				82.69910		82.45721				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.99281		101.96614				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				100.71884		100.69095				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			3.57000	133.57765	3.57000	133.55770			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.83732		101.80890			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.62000	133.24562	3.62000	133.22555			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.60000	133.37831	3.60000	133.35830			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.61000	138.75879	3.61000	138.73791			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.68000	154.82781	3.68000	154.80411			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.79293		100.76228			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.63225		101.60704			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				101.82675		101.79850			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				102.08820		102.05585			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				102.02110		101.98980			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94/ On 20/03/2017 Spot Bond				101.77921		101.75170			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				101.77744		101.74996			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				100.85096		100.81669			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	22.72393	100.00000	22.66889			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	63.11600	100.00000	62.96311			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11U On 08/11/2016 Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	16.06480	100.00000	16.02589		208,000,000,000,000.00	2,080,000,000	1,040,000,000	
Total FRD13U SPOT								18,000,000,000,000.00	2,080,000,000	1,040,000,000	
Total For FRD13U								18,000,000,000,000.00	2,080,000,000	1,040,000,000	
FRJ17 On 04/04/2017 Spot Bond				101.66381		101.64108			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.75495		100.73385			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				101.09043		101.06635			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.06576		100.04135			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				100.51398		100.48924			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond				102.17936		102.15411			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	3.77396	100.00000	3.76670			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	3.77396	100.00000	3.76670			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			2.10800	115.99433	2.10300	116.12648			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			2.46000	121.17502	2.46000	121.16052			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.80982		100.78503			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.89508	10.38000	100.86699			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.89508	10.38000	100.86699			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.60000	118.36493	2.60000	118.35032			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.66500	223.24920	2.66500	223.22118			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.57000	118.96051	2.57000	118.94593			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.69500	222.37109	2.69500	222.34301			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond				100.78885		100.75702				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.88000	117.31084	2.88000	117.29547				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.76500	115.15205	2.76500	115.13733				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.76500	115.15205	2.76500	115.13733				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.81500	218.90046	2.81500	218.87211				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.86500	217.47386	2.86500	217.44541				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.41000	106.47355	2.41000	106.46095				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.89500	216.62333	2.89500	216.59482				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.67500	99.20095	3.67500	99.18587				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.17000	164.53525	3.15000	164.83434				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.49000	102.21612	3.49000	102.20107				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.16000	164.69612	3.14000	164.99562				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13(On 11/11/2015 Spot Bond				108.77479					0.00	0	0
FRS13(On 11/11/2016 Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.22000	163.73361	3.20000	164.03076			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.40500	202.76820	3.40500	202.73873			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond				81.73341		82.29928			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.42000	103.38590	3.42000	103.37088			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.67500	99.20095	3.67500	99.18587			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.20000	107.16919	3.20000	107.15424			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.03000	166.80418	3.01000	167.10875			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.17500	208.87791	3.17500	208.84883			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14(On 19/09/2016 Spot Bond				101.42422		101.40230			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14(On 03/10/2016 Spot Bond				106.71726		106.69678			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.16000	164.69612	3.14000	164.99562			0.00	0	0
Total FRS142 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 FRS142									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.16000	164.69612	3.14000	164.99562			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			3.45000	160.10385	3.43000	160.39233			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			3.18000	114.65096	3.18000	114.63504			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			2.74000	139.22991	2.74000	139.21222			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				80.72900		81.45800			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			3.51000	159.17239	3.49000	159.45863			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			3.55000	158.55491	3.53000	158.83967			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			3.15000	114.91388	3.15000	114.89802			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.52000	159.01775	3.50000	159.30362			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			3.56000	158.40097	3.54000	158.68537			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				100.36875		100.34410			0.00	0	0
Total FRS154 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 FRS154										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.38000	288.18035	2.34000	288.85037				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			2.27000	290.12057	2.23000	290.79687				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			2.99000	277.69773	2.95000	278.33394				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			2.70000	139.50913	2.70000	139.49156				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				100.70739		100.68091				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			2.23000	142.83845	2.23000	142.82226				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.22111		101.19524				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.51354		100.48640				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.44000	118.39897	2.44000	118.38488				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	67.54041	104.97509	67.36954				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	68.71819	101.07593	68.55012				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	64.14947	100.44759	63.99344				0.00	0	0
Total FRS74 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 FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	67.03140	100.76967	66.86790				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			2.18500	126.60201	2.18500	126.58775				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			2.34000	122.27441	2.34000	122.26018				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				99.33516		99.33406				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			2.37000	121.99257	2.37000	121.97828				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				99.87214		99.84615				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.47000	286.60440	2.43000	287.26932				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.40318		100.37637				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				99.88294		99.85909				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

Contract 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 FRS97										0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.11000	103.55621	7.05000	103.54003				0.00	0	0
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.32500	103.90675	8.27000	103.93873				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			8.46000	106.82770	8.40000	106.89581				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			8.83500	102.90049	8.77000	103.05637				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			9.06500	102.39070	8.99500	102.60046				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			9.71000	90.55083	9.64500	90.81855				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			9.91000	106.84797	9.84500	107.19393				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			10.26000	99.03200	10.19500	99.39619				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.38000	96.11108	10.30000	96.64111				0.00	0	340,000,000
Total FRX30 SPOT										0.00	0	340,000,000
Total For FRX30										0.00	0	340,000,000
FRX31 On 21/02/2031 Spot Bond			10.41000	93.34254	10.33500	93.84621				0.00	0	1,389,000,000
Total FRX31 SPOT										0.00	0	1,389,000,000
Total For FRX31										0.00	0	1,389,000,000
FRX45 On 14/04/2045 Spot Bond			10.52000	80.18125	10.43000	80.81100				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				101.49957		101.47644				0.00	21,063,500	21,063,500
Total FS1A4 SPOT										0.00	21,063,500	21,063,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1A4										0.00	21,063,500	21,063,500
FS1A5 On 20/03/2038 Spot Bond				101.54378		101.51995				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				102.08375		102.05944				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				101.66761		101.64184				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				101.89741		101.86805				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				100.04214		100.02116				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				99.94148		99.92019				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.04360		100.02190				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.04522		100.02271				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.04657		100.02339				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				100.05250		100.02638				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	5.55115	100.00000	5.53771				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	0.93133	100.00000	0.92907				0.00	0	0
Total FS3A4U 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 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	24.55268	100.00000	24.49320				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	4.11926	100.00000	4.10928				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	0.69110	100.00000	0.68942				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0

Contract 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 FS4D1U									0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	9.67279	100.00000	9.64259			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	1.72155	100.00000	1.71617			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	0.30640	100.00000	0.30544			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	2.45131	100.00000	2.44537			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	2.65050	100.00000	2.64222			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	2.65050	100.00000	2.64222			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	2.65050	100.00000	2.64222			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	2.65050	100.00000	2.64222			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				101.06073		101.03334			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			9.77500	103.30316	9.72000	103.30934		24,046,500,000,000.00	2,460,000,000	1,230,000,000	
Total GFC04 SPOT								24,046,500,000,000.00	2,460,000,000	1,230,000,000	
Total For GFC04								24,046,500,000,000.00	2,460,000,000	1,230,000,000	
GH31A On 25/02/2042 Spot Bond				99.97810		99.95622		0.00	0	0	
Total GH31A1 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 GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				99.97745		99.95490				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				99.97717		99.95435				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				99.97535		99.95080				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				99.97312		99.94642				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				99.97171		99.94368				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
GPT37 On 26/08/2016 Spot Bond				101.91096		101.88973				0.00	0	0
Total GPT37 SPOT										0.00	0	0
Total For GPT37										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	15.20708	100.00000	15.17025				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	45.52008	100.00000	45.40980				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	18.88126	100.00000	18.83552				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	11.11516	100.00000	11.08823				0.00	0	0
Total GRB04U 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 GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	19.68153	100.00000	19.62008				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	14.06251	100.00000	14.01861				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	1.94937	100.00000	1.94362				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB09 On 31/01/2017 Spot Bond			100.00000	69.52381	100.00000	69.39163				0.00	0	0
Total GRB09U SPOT										0.00	0	0
Total For GRB09U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	46.87861	100.00000	46.77457				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	31.18986	100.00000	31.09800				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	30.43020	100.00000	30.39642				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	15.59493	100.00000	15.54900				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	13.52453	100.00000	13.50952				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	7.79746	100.00000	7.77450				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	6.01090	100.00000	6.00423				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	3.90614	100.00000	3.89454				0.00	0	0
Total GRB17U 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 GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	2.67448	100.00000	2.67151				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	1.94937	100.00000	1.94362				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.00912		100.98376				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.77382		100.74689				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				100.81424		100.78595				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
GRT04 On 15/09/2016 Spot Bond				101.74553		101.72322				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.74699		101.72270				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				100.04693		100.02349				0.00	0	0
Total GRT07 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 GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.48564		101.46116				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				101.08173		101.05637				0.00	1,980,000,000	990,000,000
Total GRT09 SPOT										0.00	1,980,000,000	990,000,000
Total For GRT09										0.00	1,980,000,000	990,000,000
GRT10 On 13/05/2019 Spot Bond				100.22585		100.19886				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				100.19345		100.16580				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				101.51629		101.49112				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS04 On 05/12/2016 Spot Bond				101.82235		101.79931				0.00	0	0
Total GSIS04 SPOT										0.00	0	0
Total For GSIS04										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				101.67345		101.65015				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				105.90685		105.87329				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				100.78767		100.75342				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.85309		100.82242				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HCH01.On 25/10/2016 Spot Bond			100.00000	87.71155	100.00000	87.50662				0.00	0	0
Total HCH01/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 HCH01/JIBAR										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	12.75616	100.00000	12.72526				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				101.74680		101.72249				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				100.54403		100.51793				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				100.40725		100.38080				0.00	0	450,000,000
Total HILB04 SPOT										0.00	0	450,000,000
Total For HILB04										0.00	0	450,000,000
HILB05 On 11/07/2019 Spot Bond				101.10773		101.08200				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				101.11940		101.09340				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				101.13257		101.10626				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				103.01068		102.98788				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.42069	100.00000	9.39787				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.42069	100.00000	9.39787				0.00	0	0
Total HM1B9U 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 HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.99359	100.00000	9.96939				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.99359	100.00000	9.96939				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.73019	100.00000	10.70419				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.73019	100.00000	10.70419				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.63046	100.00000	11.60229				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

Contract 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 HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.41794		100.39085				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.56500	100.29304	9.51000	100.29363				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.05197		100.02611				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				100.04905		100.02467				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				101.14719		101.11760				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				101.03854		101.01112				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.61000	104.36197	8.54500	104.55659				0.00	0	1,790,000,000
Total HWAY20 SPOT										0.00	0	1,790,000,000
Total For HWAY20										0.00	0	1,790,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	13.99219	100.00000	13.96139				0.00	0	50,000,000
Total HWAY20/R207 SPOT										0.00	0	50,000,000
Total For HWAY20/R207										0.00	0	50,000,000
HWAY2 On 07/12/2023 Spot Bond			2.26000	290.29772	2.22000	290.97459				0.00	0	12,300,000,000
Total HWAY23 SPOT										0.00	0	12,300,000,000
Total For HWAY23										0.00	0	12,300,000,000
HWAY2 On 07/12/2024 Spot Bond			2.13000	299.33055	2.09000	300.11559				0.00	0	0
Total HWAY24 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 HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.50000	101.63570	2.50000	101.62347			500,000,000,000.00	200,000,000	100,000,000
Total HWAY33 SPOT									500,000,000,000.00	200,000,000	100,000,000
Total For HWAY33									500,000,000,000.00	200,000,000	100,000,000
HWAY3 On 31/07/2034 Spot Bond			10.10000	93.61215	10.01500	94.25083			0.00	0	6,170,000,000
Total HWAY34 SPOT									0.00	0	6,170,000,000
Total For HWAY34									0.00	0	6,170,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.75241	100.00000	9.73095			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			10.11000	93.39831	10.02500	94.04775			71,098,891,443,000.00	7,032,531,300	7,032,531,300
Total HWAY35 SPOT									*1,098,891,443,000.00	7,032,531,300	7,032,531,300
Total For HWAY35									*1,098,891,443,000.00	7,032,531,300	7,032,531,300
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.75239	100.00000	9.73093			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	90.18253	100.00000	89.96364			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.97862		100.95330			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900			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			1.73000	128.16569	1.73000	128.15287			3,300,501,958,000.00	1,907,804,600	31,746,002,300
Total I2025 SPOT									3,300,501,958,000.00	1,907,804,600	31,746,002,300
Total For I2025									3,300,501,958,000.00	1,907,804,600	31,746,002,300
I2029 On 31/03/2029 Spot Bond			1.87000	101.06105	1.86500	101.10663			130,339,000,000,000.00	69,700,000,000	51,397,600,000
Total I2029 SPOT									130,339,000,000,000.00	69,700,000,000	51,397,600,000

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 I2029									10,339,000,000,000.00	69,700,000,000	51,397,600,000
I2033 On 28/02/2033 Spot Bond			1.87000	106.90419	1.87000	106.89313			23,749,000,000,000.00	12,700,000,000	27,831,950,300
Total I2033 SPOT									23,749,000,000,000.00	12,700,000,000	27,831,950,300
Total For I2033									23,749,000,000,000.00	12,700,000,000	27,831,950,300
I2038 On 31/01/2038 Spot Bond			1.84000	134.61004	1.84000	134.59617			66,792,000,000,000.00	36,300,000,000	188,181,742,600
Total I2038 SPOT									66,792,000,000,000.00	36,300,000,000	188,181,742,600
Total For I2038									66,792,000,000,000.00	36,300,000,000	188,181,742,600
I2046 On 31/03/2046 Spot Bond			1.90000	135.32137	1.90000	135.30718			245,252,000,000,000.00	129,080,000,000	133,455,500,000
Total I2046 SPOT									245,252,000,000,000.00	129,080,000,000	133,455,500,000
Total For I2046									245,252,000,000,000.00	129,080,000,000	133,455,500,000
I2050 On 31/12/2050 Spot Bond			1.92000	143.91651	1.91000	144.24392			68,763,004,800,000.00	35,814,065,000	105,396,965,000
Total I2050 SPOT									68,763,004,800,000.00	35,814,065,000	105,396,965,000
Total For I2050									68,763,004,800,000.00	35,814,065,000	105,396,965,000
IBL22 On 15/03/2018 Spot Bond			8.43500	106.61586	8.38000	106.67220			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.49301		100.46700			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			3.15000	139.03478	3.15000	139.01554			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.30000	142.33689	2.30000	142.32049			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				101.44181		101.41793			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			8.55500	103.74216	8.50000	103.79982			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				102.06821		102.04509			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	111.43800	10.00000	111.40900			0.00	0	0
Total IBL43/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 IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.06000	99.20045	9.00000	99.29837			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			9.42500	94.58333	9.36000	94.73794			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			8.94500	100.51183	8.89000	100.56740			0.00	0	820,000,000
Total IBL49 SPOT									0.00	0	820,000,000
Total For IBL49									0.00	0	820,000,000
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.86733	7.34000	102.84707			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			9.41500	99.51574	9.35000	99.69992			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.93271		99.90667			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			8.84000	99.24641	8.78000	99.32708			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				100.59499		100.56778			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.20996		100.18472			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.20500	100.35717	8.15000	100.36077			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.80000	101.06789	8.74000	101.17641			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			9.86000	102.24674	9.79500	102.56374		1,972,000,000,000.00		200,000,000	100,000,000
Total IBL60 SPOT								1,972,000,000,000.00		200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL60										1,972,000,000,000.00	200,000,000	100,000,000
IBL61 On 31/03/2019 Spot Bond				102.30148		102.27776				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				100.69754		100.67324				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				100.52146		100.49628				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				99.57559		99.54917				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				100.63148		100.60574				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				101.64588		101.62189				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.03000	137.22450	3.03000	137.20600				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.35265		101.32834				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	29.69664	100.00000	29.62470				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				100.01905		100.08866				0.00	0	1,000,000,000
Total IBL73 SPOT										0.00	0	1,000,000,000
Total For IBL73										0.00	0	1,000,000,000
IBL75 On 19/08/2020 Spot Bond				100.02245		100.09132				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				99.97757		99.95516				0.00	0	0
Total IBL76 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 IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				99.97688		99.95379				0.00	0	500,000,000
Total IBL77 SPOT										0.00	0	500,000,000
Total For IBL77										0.00	0	500,000,000
IBL78 On 25/11/2022 Spot Bond			9.91000	103.02357	9.84500	103.29608				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			8.63000	103.68712	8.57000	103.79481				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	21.95006	100.00000	21.89688				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	11.43100	100.00000	11.40330				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				100.64195		100.61581				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				101.54413		101.51954				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	19.26379	100.00000	19.20365				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				100.04537		100.02286				0.00	0	26,000,000,000
Total IBL85 SPOT										0.00	0	26,000,000,000
Total For IBL85										0.00	0	26,000,000,000
IBL86 On 20/05/2021 Spot Bond				100.04692		100.02360				0.00	20,000,000,000	60,000,000,000
Total IBL86 SPOT										0.00	20,000,000,000	60,000,000,000
Total For IBL86										0.00	20,000,000,000	60,000,000,000
IBL87 On 20/05/2019 Spot Bond			8.93000	104.47114	8.87000	104.59153				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			9.39500	106.13616	9.32500	106.37902				0.00	0	0
Total IBL88 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 IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	14.67284	100.00000	14.64055				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				99.94665		99.91993				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	18.40399	100.00000	18.34654				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				99.79486		101.98905				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				101.07806		101.05239				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02544	100.00000	0.02538				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.76862		100.74457				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.51399		100.48865				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.71500	98.18778	9.64500	98.39118				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				99.94123		99.91920				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				99.58106		99.55806				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			10.31000	98.20235	10.24500	98.52218				0.00	0	0
Total IDCG06 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 IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.22568		100.19869				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.11000	104.28416	11.03500	104.79058				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.30161	5.00000	100.28817				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.72841	5.00000	101.71468				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.76973	4.00000	101.75878				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.40571	4.00000	101.39474				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.71000	101.82264	8.64500	102.17859				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.10500	105.65411	8.03500	105.90226				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.66543	100.00000	8.64443				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	55.06442	100.00000	54.93102				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	38.82145	100.00000	38.72740				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	3.63621	100.00000	3.62933				0.00	0	0
Total IN276U 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 IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.63759	100.00000	10.61182				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	13.62408	100.00000	13.59108				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	16.94377	100.00000	16.90273				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	9.34640	100.00000	9.32573				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	92.56040	100.00000	92.33243				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	13.01985	100.00000	12.98831				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	25.03436	100.00000	24.97371				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	78.39150	100.00000	78.22953				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	55.71065	100.00000	55.58390				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	39.99472	100.00000	39.90373				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	67.64131	100.00000	67.47744				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	11.32595	100.00000	11.29851				0.00	0	0
Total IN327U 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 IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.20004	100.00000	13.16807				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	61.55011	100.00000	61.36203				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	17.29093	100.00000	17.19733				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	7.07328	100.00000	7.03499				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.72369		101.69620				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				102.21172		102.18711				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.53072	6.50000	102.51280				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				87.10909		87.10909				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	111.43800	10.00000	111.40900				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				101.68932		101.66238				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				106.96555		105.80028				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.38386		100.34958				0.00	0	0
Total INLV01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				101.07117		101.03958				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				100.42124		100.38690				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			11.95500	103.19683	11.88500	103.40587				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IP278U On 06/09/2016 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total IP278U SPOT										0.00	0	0
Total For IP278U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.05153		101.02583				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			8.46000	103.38616	8.40000	103.39956				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				101.47619		101.45208				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				101.33880		101.31369				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				101.35645		101.33101				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				101.03458		101.01070				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.00993						0.00	0	0
Total IPF11 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 IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.98503		100.95954				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				101.95913		101.93455				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				101.65116		101.62681				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				101.69745		101.67240				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				101.72522		101.69976				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				101.55254		101.52781				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				101.56967		101.54467				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				101.58680		101.56152				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC11 On 28/10/2016 Spot Bond				100.55562		100.53425				0.00	0	0
Total IPFC11 SPOT										0.00	0	0
Total For IPFC11										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.85500	100.61441	9.78500	100.84596				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
IPL6 On 28/09/2017 Spot Bond			8.88500	104.85813	8.83000	104.89022				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	50.70251	100.00000	50.59091				0.00	0	0
Total IPL6/R203 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 IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				101.23055		101.20559			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	31.57838	100.00000	31.50189			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				100.43577		100.40926			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	11.66926	100.00000	11.64099			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				99.77916		99.75616			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				102.43973		102.41379			0.00	0	650,000,000
Total IV015 SPOT									0.00	0	650,000,000
Total For IV015									0.00	0	650,000,000
IV016 On 06/12/2021 Spot Bond				102.18596		102.15840			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.28000	135.52216	3.28000	135.50298			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.17828	2.75000	100.17085			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.72000	155.96151	3.70000	156.24008			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				101.39320		101.36558			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				101.20419		101.17624			0.00	0	0
Total IV023 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 IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.87025		100.84130				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				99.88303		99.85389				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				99.98067		99.95181				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			3.73000	109.94820	3.73000	109.93131				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.73000	109.94820	3.73000	109.93131				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				102.03175		102.00344				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				99.99534		99.96424				0.00	1,020,000,000	0
Total IV032 SPOT										0.00	1,020,000,000	0
Total For IV032										0.00	1,020,000,000	0
IV033 On 11/02/2021 Spot Bond				100.41779		100.38372				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			11.65500	103.20480	11.58500	103.41620				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				101.59078		101.55710				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				101.05822		101.02494				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	23.16424	100.00000	23.10812				0.00	0	0
Total IV057U 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 IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.59000	109.02737	10.53000	109.09053			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				101.85415		101.82370			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.82000	154.45905	3.80000	154.73404			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA634 On 25/08/2016 Spot Bond			7.65000	99.87440	7.65000	99.83261			0.00	0	0
Total IVA634 SPOT									0.00	0	0
Total For IVA634									0.00	0	0
IVA635 On 01/09/2016 Spot Bond			7.65000	99.72827	7.65000	99.68660		30,600,000,000,000.00	4,000,000,000	2,000,000,000	
Total IVA635 SPOT								30,600,000,000,000.00	4,000,000,000	2,000,000,000	
Total For IVA635								30,600,000,000,000.00	4,000,000,000	2,000,000,000	
IVA636 On 08/09/2016 Spot Bond			7.65000	99.58257	7.65000	99.54102		0.00	0	0	
Total IVA636 SPOT								0.00	0	0	
Total For IVA636								0.00	0	0	
IVA637 On 15/09/2016 Spot Bond			7.65000	99.43729	7.75000	99.38801		0.00	0	0	
Total IVA637 SPOT								0.00	0	0	
Total For IVA637								0.00	0	0	
IVA638 On 26/09/2016 Spot Bond			7.75000	99.19961	7.75000	98.37082		0.00	0	0	
Total IVA638 SPOT								0.00	0	0	
Total For IVA638								0.00	0	0	
IVA640 On 06/10/2016 Spot Bond			7.75000	98.99110	7.75000	98.22720		0.00	0	0	
Total IVA640 SPOT								0.00	0	0	
Total For IVA640								0.00	0	0	
IVA644 On 03/11/2016 Spot Bond			7.85000	98.39177	7.85000	98.35014		0.00	0	0	
Total IVA644 SPOT								0.00	0	0	
Total For IVA644								0.00	0	0	
IVA645 On 10/11/2016 Spot Bond			7.85000	98.35014	7.85000	98.20474		0.00	0	0	
Total IVA645 SPOT								0.00	0	0	
Total For IVA645								0.00	0	0	
IVA646 On 17/11/2016 Spot Bond			7.85000	98.20474	100.00000	80.93126		0.00	0	0	
Total IVA646 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 IVA646										0.00	0	0
IVA647 On 28/11/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total IVA647 SPOT										0.00	0	0
Total For IVA647										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900				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				99.84210		99.81904				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				100.89879		100.87290				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				101.08409		101.05829				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				101.02674		101.00128				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				101.59682		101.57220				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.21859		100.19222				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.29084		101.26525				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				100.72590		100.70066				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				101.36619		101.34115				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				101.39604		101.37045				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				95.52040		95.48880				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			9.40000	100.69363	9.34000	100.81762				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	18.80194	100.00000	18.76055				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	18.40188	100.00000	18.35730				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			9.52500	100.09805	9.45500	100.34205				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				100.65591		100.62922				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				101.23370		101.20916				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				100.42132		100.39349				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				100.04707		100.02362				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				102.06662		102.04161				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				100.52073		100.49331				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				100.33983		100.31179				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				101.50462		101.47864				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				101.28935		101.26379				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				100.59203		100.56495				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				101.40032		101.37406				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				100.43622		100.40745				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				101.77658		101.75113				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				101.92133		101.89564				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				101.55264		101.52872				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.50279		100.47618				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				100.92030		100.89306				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				100.90350		100.87593				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				100.51650		100.48922				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				100.02389		100.00007				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				100.02389		100.00007				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				101.07377		101.04686				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	10.47162	100.00000	10.42557				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				100.69807		100.66975				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				100.22588		100.19870				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.56147	100.00000	2.55662				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	32.70504	100.00000	32.62582				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	24.44683	100.00000	24.38761				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	3.70043	100.00000	3.69341				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	1.63226	100.00000	1.62916				0.00	0	0
Total IVC84U 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 IVC84U										0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	1.59852	100.00000	1.59548				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVP635 On 30/08/2016 Spot Bond			7.65000	99.76998	7.65000	99.72827				0.00	0	0
Total IVP635 SPOT										0.00	0	0
Total For IVP635										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.67842		100.64757				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
KAP00 On 13/06/2017 Spot Bond				101.87260		101.84785				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				101.85287		101.82706				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				102.03286		102.00728				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00 On 29/06/2018 Spot Bond				101.40813		101.38286				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP00 On 29/06/2021 Spot Bond				101.49161		101.46483				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	20.19136	100.00000	20.14245				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				104.71241		104.68333				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.68079		100.64974				0.00	0	0
Total KSB008 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 KSB008									0.00	0	0
KSB008 On 05/08/2020 Spot Bond				100.59102		100.55818			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			8.86000	136.73187	8.79500	137.25732			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.35456		101.33194			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.61908		99.59565			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.90312		101.88014			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				101.41312		101.38883			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				99.04826		99.01943			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	15.07896	100.00000	15.04242			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.09500	100.97843	10.03000	101.12735			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	102.27225	9.62000	102.24615			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	99.97396	9.71000	99.94791			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				101.65135		101.62699			0.00	0	0
Total LBK13 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 LBK13										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	32.21202	100.00000	32.13398				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.57524		100.54890				0.00	0	0
Total LEW01 SPOT										0.00	0	0
Total For LEW01										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.09500	98.92929	9.04000	98.95506				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			9.33500	100.49057	9.28000	100.54487				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.04500	97.41788	9.98000	97.59736				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				101.94300		101.91594				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL03 On 13/12/2016 Spot Bond				102.62920		102.59237				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LHL13 On 10/09/2016 Spot Bond				101.92114		101.89545				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.32073		100.28318				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			13.13000	103.99591	13.07500	104.06376				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			13.99500	104.67386	13.93500	104.78814				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				99.96837		99.93701				0.00	0	0
Total LOM01 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 LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.04573		100.02296				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.04842		100.02431				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.05165		100.02592				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.30166		102.23120				0.00	0	0
Total MAQ077 SPOT										0.00	0	0
Total For MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				101.60846		101.58516				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.49316		100.46923				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				96.77009		96.74841				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ08 On 25/08/2016 Spot Bond				103.41397		103.35511				0.00	0	0
Total MAQ084 SPOT										0.00	0	0
Total For MAQ084										0.00	0	0
MAQ08 On 29/09/2016 Spot Bond				92.28362		92.04917				0.00	0	0
Total MAQ085 SPOT										0.00	0	0
Total For MAQ085										0.00	0	0
MAQ08 On 27/10/2016 Spot Bond				98.66685		98.64602				0.00	0	0
Total MAQ086 SPOT										0.00	0	0
Total For MAQ086										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				99.84847		99.82631				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				99.84751		99.82522				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.55751		102.52461			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				102.71682		102.68307			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ01 On 31/08/2019 Spot Bond				99.85079		99.82933			0.00	0	0
Total MAQ01 SPOT									0.00	0	0
Total For MAQ01									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.72424		101.69259			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				101.53528		101.51135			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				101.72202		101.70019			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.40567		100.38191			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.92070		100.83406			0.00	1,100,000,000	1,100,000,000
Total MBF039 SPOT									0.00	1,100,000,000	1,100,000,000
Total For MBF039									0.00	1,100,000,000	1,100,000,000
MBF04 On 07/08/2017 Spot Bond				100.42575		100.40061			0.00	800,000,000	640,000,000
Total MBF042 SPOT									0.00	800,000,000	640,000,000
Total For MBF042									0.00	800,000,000	640,000,000
MBF04 On 13/04/2018 Spot Bond				101.01741		100.99253			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.24284		100.21634			0.00	540,000,000	180,000,000
Total MBF046 SPOT									0.00	540,000,000	180,000,000
Total For MBF046									0.00	540,000,000	180,000,000
MBF04 On 07/06/2019 Spot Bond				101.59593		101.57188			0.00	0	0
Total MBF047 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF047										0.00	0	0
MBF04: On 13/03/2017 Spot Bond				101.63536		101.61164				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				101.60971		101.58526				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05: On 17/05/2017 Spot Bond				100.16442		100.13874				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.17341		100.14644				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	21.42726	100.00000	21.36036				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				101.29156		101.26790				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	104.56825	2.30000	104.57934				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				99.75792		99.75825				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				101.29197		101.27144				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	60.74605	100.00000	60.59888				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	40.52739	100.00000	40.42922				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	40.59263	100.00000	40.49429				0.00	0	0
Total MBP31U 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 MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	38.95291	100.00000	38.85854				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	81.23620	100.00000	81.05727				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.62096		100.59563				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.03000	103.20011	8.97000	103.31401				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	105.61480	8.00000	105.59216				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.08000	102.76409	9.02000	102.87737				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	103.15596	8.91000	103.13140				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				103.34631		103.32039				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				101.20692		101.17965				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				101.25177		101.22358				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.37000	103.30009	8.31500	103.28326				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.05000	101.85367	8.99000	101.95520				0.00	0	0
Total MEFSB4 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 MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.78000	102.27911	9.71000	102.54196				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				101.53494		101.51125				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			9.79500	102.99905	9.73500	103.13098				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIII02 On 31/05/2017 Spot Bond			9.29500	101.64574	9.24000	101.66055				0.00	0	0
Total MIII02 SPOT										0.00	0	0
Total For MIII02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.89418		101.87021				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.65500	105.84794	9.58500	106.07741				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				99.17814		99.15216				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			11.51000	99.20325	11.44500	99.52894				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			10.89000	100.21625	10.82500	100.46766				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
MMS01 On 10/12/2016 Spot Bond			100.00000	95.58442	100.00000	95.33679				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.99500	101.57700	8.94000	101.59269				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			8.99500	102.08275	8.94000	102.10480				0.00	0	0
Total MTN04 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 MTN04										0.00	0	0
MTN05 On 28/09/2016 Spot Bond			100.00000	95.06881	100.00000	94.83173				0.00	0	0
Total MTN05U SPOT										0.00	0	0
Total For MTN05U										0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	73.25351	100.00000	73.11453				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	64.50458	100.00000	64.34832				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	20.63010	100.00000	20.56569				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	23.76255	100.00000	23.70995				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
N4A211 On 14/08/2020 Spot Bond			100.89771	8.99765	100.89771	8.97567				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	9.09912	100.61875	9.07696				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

Contract 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 N4A405										0.00	0	0
N4A405 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				101.56149		101.53738				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.57918		101.55480				0.00	0	450,000,000
Total N5C23 SPOT										0.00	0	450,000,000
Total For N5C23										0.00	0	450,000,000
N5D23 On 20/06/2023 Spot Bond				101.77193		101.74454				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				112.01669		111.99964				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.57206	100.00000	12.54160				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.44800	100.00000	13.41543				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			9.94000	94.48039	9.87500	94.73857				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.55500	101.57068	9.48500	101.76656				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.81000	101.85271	9.74500	102.15125				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			10.26000	102.17771	10.19500	102.55451				0.00	0	0
Total NAM04 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 NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.28000	100.86421	9.21500	101.06275			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.66500	102.98050	9.59500	103.20685		3,866,000,000,000.00	400,000,000	200,000,000	
Total NBK12A SPOT								3,866,000,000,000.00	400,000,000	200,000,000	
Total For NBK12A								3,866,000,000,000.00	400,000,000	200,000,000	
NBK12/ On 19/03/2021 Spot Bond			9.38000	104.01417	9.38000	103.98826		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			9.56000	105.06504	9.49500	105.38598		0.00	0	0	
Total NBK13A SPOT								0.00	0	0	
Total For NBK13A								0.00	0	0	
NBK13/ On 21/02/2017 Spot Bond				100.30854		100.28813		0.00	0	628,318,000	
Total NBK13B SPOT								0.00	0	628,318,000	
Total For NBK13B								0.00	0	628,318,000	
NBK14/ On 26/06/2021 Spot Bond			9.46500	100.83262	9.39500	101.07346		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			9.70500	96.49271	9.63500	96.75310		0.00	0	0	
Total NBK15A SPOT								0.00	0	0	
Total For NBK15A								0.00	0	0	
NBK15/ On 27/08/2017 Spot Bond				100.37934		100.35808		0.00	0	150,000,000	
Total NBK15B SPOT								0.00	0	150,000,000	
Total For NBK15B								0.00	0	150,000,000	
NBK16/ On 12/02/2025 Spot Bond			10.47000	94.60875	10.40500	94.92899		0.00	0	860,000,000	
Total NBK16A SPOT								0.00	0	860,000,000	
Total For NBK16A								0.00	0	860,000,000	
NBK17/ On 22/04/2026 Spot Bond			10.64000	99.23983	10.57500	99.58861		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	
NBK17/ On 28/11/2016 Spot Bond				99.91617		99.89533		0.00	0	0	
Total NBK17B SPOT								0.00	0	0	
Total For NBK17B								0.00	0	0	
NBK18/ On 01/06/2020 Spot Bond			9.42500	101.58520	9.36000	101.76187		0.00	0	0	
Total NBK18A 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 NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.40905		101.38620				0.00	0	300,000,000
Total NBK18B SPOT										0.00	0	300,000,000
Total For NBK18B										0.00	0	300,000,000
NBK19, On 01/06/2022 Spot Bond			9.85500	101.25433	9.78500	101.52941				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				101.15486		101.13135				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.36000	102.34525	10.29500	102.71189				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				99.27248		99.24619				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.91000	99.20012	10.84500	99.57653				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.24375		100.21793				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.17500	106.80588	9.12000	107.04415				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				100.18529		100.15891				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.56000	103.50830	10.49500	103.86006				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				100.14639		100.11950				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.81000	103.64851	10.74500	104.03981				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.32420		100.29737			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.80000	104.25322	9.74000	104.51700			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				100.25447		100.22616			0.00	0	530,000,000
Total NBK25B SPOT									0.00	0	530,000,000
Total For NBK25B									0.00	0	530,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	13.87657	100.00000	13.84602		390,000,000,000,000.00		3,900,000,000	1,950,000,000
Total NBK26A SPOT								10,000,000,000,000.00		3,900,000,000	1,950,000,000
Total For NBK26A								10,000,000,000,000.00		3,900,000,000	1,950,000,000
NBK26I On 22/04/2026 Spot Bond				100.86718		100.83974			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.45000	107.38470	10.38500	107.75827			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				102.00687		101.98367			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.81000	101.57580	9.74500	101.87398			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				100.02104		100.09021			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.26000	101.78727	10.20000	102.14710			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				100.14599		100.01968			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.15152		100.02435			0.00	0	0
Total NBK30B 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 NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.17740		100.15039				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				99.95501		99.93236				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				100.52671		100.50039				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.36060		100.33314				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.36809		100.34010				0.00	10,000,000,000	5,000,000,000
Total NBK35B SPOT										0.00	10,000,000,000	5,000,000,000
Total For NBK35B										0.00	10,000,000,000	5,000,000,000
NBK36I On 10/05/2026 Spot Bond				100.37729		100.34863				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.53901		100.51305				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.55965		100.53274				0.00	0	200,000,000
Total NBK38B SPOT										0.00	0	200,000,000
Total For NBK38B										0.00	0	200,000,000
NBK3A On 09/09/2019 Spot Bond			8.96000	111.53998	8.90000	111.67680				0.00	0	600,000,000
Total NBK3A SPOT										0.00	0	600,000,000
Total For NBK3A										0.00	0	600,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	24.00282	100.00000	23.94999				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			11.03500	42.48615	10.97500	42.66222				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				100.58779		100.55977				0.00	0	0
Total NBK40B 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 NBK40B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.95125		100.92391				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				100.23264		100.20471				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				101.59243		101.56784				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.43950		101.41426				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.61803		100.59281				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.66755		101.64178				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.17454	100.00000	10.14989				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.17454	100.00000	10.14989				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			10.20500	106.89165	10.14000	107.20610				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				101.65870		101.63308				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			10.24000	105.75429	10.17500	106.06620				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				101.66755		101.64178				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				101.52256		101.49906				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.52263		101.49913				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				101.68160		101.65561				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				101.69927		101.67301				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				99.79290		99.76930				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				101.09737		101.07193				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.56152		101.53574				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				101.17022		101.14477				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.84260		100.81336				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				98.87530		98.84825				0.00	0	560,000,000
Total NED14 SPOT										0.00	0	560,000,000
Total For NED14										0.00	0	560,000,000
NED15 On 08/04/2024 Spot Bond			10.60000	103.68375	10.54000	103.78899				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				99.14867		99.11829				0.00	0	560,000,000
Total NED16 SPOT										0.00	0	560,000,000
Total For NED16										0.00	0	560,000,000
NED17 On 14/10/2024 Spot Bond				101.14853		101.11977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.03809		101.00921				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				101.61979		101.58940				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.34500	101.45660	11.28000	101.62496				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				101.06944		101.04726				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	114.96166	9.44500	114.93283				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				100.07592		100.03798				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.74487	13.50000	103.70784				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				102.28827		102.25653				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.28000	182.38503	2.24000	182.38528				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.59000	119.94785	2.59000	119.93309				0.00	0	0

Contract 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	201.11220	3.45000	201.08894				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			2.98000	116.41660	2.98000	116.40106				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			3.31000	152.00311	3.31000	151.98139				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			3.22000	163.73361	3.20000	164.03076				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.84500	102.41473	8.78000	102.60453				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	62.28577	100.00000	62.16247				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			9.47500	103.05286	9.41500	103.21759				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				100.04278		100.02149				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.04198		100.02109				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				100.18843		100.16657				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.04778		100.02391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.04500		100.02252				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			9.67500	103.04289	9.61500	103.20637				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				100.04359		100.02189				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				100.04306		100.02163				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				100.04656		100.02333				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			9.87500	103.03298	9.81500	103.19520				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				100.04413		100.02216				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				100.04442		100.02231				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				100.04885		100.02447				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				100.05417		100.02710				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				100.04521		100.02271				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.05447		100.02726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.85500	109.65149	8.79500	109.75217				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.59000	116.02486	9.52000	116.34219				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.17500	182.95417	2.13500	183.35831				0.00	0	8,900,000,000
Total NRA023 SPOT										0.00	0	8,900,000,000
Total For NRA023										0.00	0	8,900,000,000
NRA02: On 30/11/2028 Spot Bond			11.18000	109.85453	11.11500	110.27385				0.00	0	9,990,000,000
Total NRA028 SPOT										0.00	0	9,990,000,000
Total For NRA028										0.00	0	9,990,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.79280	100.00000	14.76006				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC12 On 25/08/2016 Spot Bond				99.97854		99.95693				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.64174		101.61712				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				99.84060		99.81797				0.00	0	6,500,000,000
Total NTC17 SPOT										0.00	0	6,500,000,000
Total For NTC17										0.00	0	6,500,000,000
NTC18 On 27/02/2019 Spot Bond				99.77543		99.75226				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				100.71876		100.69187				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				99.87080		99.84455				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				99.84025		99.80788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13L On 28/05/2020 Spot Bond			100.00000	18.67577	100.00000	18.63053				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				100.01618		99.99140				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			9.99500	100.19459	9.93000	100.34333				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.87018		101.84378				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			10.18500	102.92954	10.11500	103.10589				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			10.74000	102.68726	10.67500	102.92306				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 19/03/2030 Spot Bond			11.46000	101.97381	11.39500	102.28643				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				101.83443		101.80800				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			10.73000	105.55663	10.66500	105.81286				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			11.36000	104.95568	11.29500	105.28693				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	111.43800	10.00000	111.40900				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				99.80004		99.77724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				99.79474		99.77175				0.00	0	0
Total PMM23 SPOT										0.00	0	0
Total For PMM23										0.00	0	0
PMM24 On 07/09/2016 Spot Bond				101.76854		101.74502				0.00	0	0
Total PMM24 SPOT										0.00	0	0
Total For PMM24										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				101.86069		101.83698				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.46097		100.43701				0.00	0	0
Total PMM26 SPOT										0.00	0	0
Total For PMM26										0.00	0	0
PMM27 On 25/11/2016 Spot Bond				99.97687		99.95372				0.00	0	0
Total PMM27 SPOT										0.00	0	0
Total For PMM27										0.00	0	0
PPC001 On 31/12/2018 Spot Bond				96.25130		96.22058				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC002 On 31/10/2019 Spot Bond				100.37681		100.35055				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC003 On 30/06/2021 Spot Bond			10.01500	101.90532	10.01500	101.88608				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				100.68016		100.65465				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				100.69523		100.66918				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				100.75995		100.73157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.77499		100.74607			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.01000	43.96311	9.01000	43.95253			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			7.31000	106.28172	7.25000	106.26453			0.00	0	81,842,433,300
Total R159 SPOT									0.00	0	81,842,433,300
Total For R159									0.00	0	81,842,433,300
R159P On 15/09/2016 Spot Bond			7.14000	99.57149	7.08000	99.55584			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.46000	115.67531	8.39500	116.13305		547,102,965,510,000.00	1,128,499,168,500	1,549,724,359,800	
Total R186 SPOT								17,102,965,510,000.00	128,499,168,500	549,724,359,800	
Total For R186								17,102,965,510,000.00	128,499,168,500	549,724,359,800	
R187P On 21/12/2026 Spot Bond			8.93000	40.57398	8.93000	40.56430		0.00	0	0	0
Total R187P SPOT								0.00	0	0	0
Total For R187P								0.00	0	0	0
R188P On 21/12/2027 Spot Bond			8.85000	37.50363	8.85000	37.49476		0.00	0	0	0
Total R188P SPOT								0.00	0	0	0
Total For R188P								0.00	0	0	0
R197 On 07/12/2023 Spot Bond			1.77000	299.13818	1.73000	299.84383		31,364,400,000,000.00	17,720,000,000	23,700,636,100	
Total R197 SPOT								11,364,400,000,000.00	17,720,000,000	23,700,636,100	
Total For R197								11,364,400,000,000.00	17,720,000,000	23,700,636,100	
R202 On 07/12/2033 Spot Bond			1.86500	248.29247	1.86500	248.26668		180,558,265,354,500.00	96,814,083,300	263,015,879,300	
Total R202 SPOT								10,558,265,354,500.00	96,814,083,300	263,015,879,300	
Total For R202								10,558,265,354,500.00	96,814,083,300	263,015,879,300	
R2023 On 28/02/2023 Spot Bond			8.16000	97.81495	8.09500	98.11406		868,252,966,304,000.00	228,952,569,400	1,017,467,727,100	
Total R2023 SPOT								18,252,966,304,000.00	228,952,569,400	1,017,467,727,100	
Total For R2023								18,252,966,304,000.00	228,952,569,400	1,017,467,727,100	
R203 On 15/09/2017 Spot Bond			7.43500	104.43991	7.38000	104.47482		172,512,809,821,500.00	23,202,798,900	648,309,015,200	
Total R203 SPOT								17,251,280,982,150.00	23,202,798,900	648,309,015,200	
Total For R203								17,251,280,982,150.00	23,202,798,900	648,309,015,200	
R2030 On 31/01/2030 Spot Bond			8.82000	94.13072	8.74000	94.70612		742,773,062,932,000.00	310,972,002,600	444,745,396,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									12,773,062,932,000.00	310,972,002,600	444,745,396,500
Total For R2030									12,773,062,932,000.00	310,972,002,600	444,745,396,500
R2032 On 31/03/2032 Spot Bond			8.94500	97.49047	8.87000	98.06818			576,757,885,506,500.00	176,272,541,700	399,673,722,500
Total R2032 SPOT									6,757,885,506,500.00	176,272,541,700	399,673,722,500
Total For R2032									6,757,885,506,500.00	176,272,541,700	399,673,722,500
R2035 On 28/02/2035 Spot Bond			9.02500	98.49797	8.94000	99.22928			684,956,887,500,000.00	75,895,500,000	363,024,000,000
Total R2035 SPOT									14,956,887,500,000.00	75,895,500,000	363,024,000,000
Total For R2035									14,956,887,500,000.00	75,895,500,000	363,024,000,000
R2037 On 31/01/2037 Spot Bond			9.09500	95.06424	9.00500	95.83992			828,185,243,000,000.00	91,059,400,000	643,387,105,700
Total R2037 SPOT									28,185,243,000,000.00	91,059,400,000	643,387,105,700
Total For R2037									28,185,243,000,000.00	91,059,400,000	643,387,105,700
R204 On 21/12/2018 Spot Bond			7.63000	102.15679	7.57000	102.26254			830,038,730,000,000.00	501,971,000,000	766,191,900,700
Total R204 SPOT									10,038,730,000,000.00	501,971,000,000	766,191,900,700
Total For R204									10,038,730,000,000.00	501,971,000,000	766,191,900,700
R2040 On 31/01/2040 Spot Bond			9.12000	99.42260	9.03000	100.26138			79,344,000,000,000.00	8,700,000,000	445,768,100,000
Total R2040 SPOT									9,344,000,000,000.00	8,700,000,000	445,768,100,000
Total For R2040									9,344,000,000,000.00	8,700,000,000	445,768,100,000
R2044 On 31/01/2044 Spot Bond			9.15000	96.56355	9.06000	97.41558			737,048,650,000,000.00	299,131,000,000	607,908,070,172
Total R2044 SPOT									17,048,650,000,000.00	299,131,000,000	607,908,070,172
Total For R2044									17,048,650,000,000.00	299,131,000,000	607,908,070,172
R2048 On 28/02/2048 Spot Bond			9.13000	95.92576	9.03500	96.85535			056,369,050,251,000.00	334,761,122,700	351,759,977,200
Total R2048 SPOT									16,369,050,251,000.00	334,761,122,700	351,759,977,200
Total For R2048									16,369,050,251,000.00	334,761,122,700	351,759,977,200
R207 On 15/01/2020 Spot Bond			7.79500	99.17918	7.73000	99.34763			537,000,189,470,000.00	325,465,066,000	393,325,211,100
Total R207 SPOT									17,000,189,470,000.00	325,465,066,000	393,325,211,100
Total For R207									17,000,189,470,000.00	325,465,066,000	393,325,211,100
R208 On 31/03/2021 Spot Bond			7.95500	98.11382	7.88500	98.35150			918,076,292,415,000.00	241,115,813,000	536,691,298,700
Total R208 SPOT									18,076,292,415,000.00	241,115,813,000	536,691,298,700
Total For R208									18,076,292,415,000.00	241,115,813,000	536,691,298,700
R209 On 31/03/2036 Spot Bond			8.99000	77.44130	8.90500	78.05354			922,929,013,900,000.00	1,659,947,610,000	961,645,105,000
Total R209 SPOT									22,929,013,900,000.00	659,947,610,000	961,645,105,000
Total For R209									22,929,013,900,000.00	659,947,610,000	961,645,105,000
R210 On 31/03/2028 Spot Bond			1.82000	187.99491	1.80000	188.35110			79,453,945,480,000.00	43,656,014,000	126,140,489,700
Total R210 SPOT									9,453,945,480,000.00	43,656,014,000	126,140,489,700
Total For R210									9,453,945,480,000.00	43,656,014,000	126,140,489,700
R211 On 31/01/2017 Spot Bond			1.75000	139.88154	1.75000	139.86745			17,500,000,000,000.00	10,000,000,000	36,309,000,000

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 R211 SPOT									17,500,000,000,000.00	10,000,000,000	36,309,000,000
Total For R211									17,500,000,000,000.00	10,000,000,000	36,309,000,000
R212 On 31/01/2022 Spot Bond			1.73000	146.48027	1.73000	146.46562			52,650,820,000,000.00	30,434,000,000	179,064,706,700
Total R212 SPOT									52,650,820,000,000.00	30,434,000,000	179,064,706,700
Total For R212									52,650,820,000,000.00	30,434,000,000	179,064,706,700
R213 On 28/02/2031 Spot Bond			8.86000	84.83987	8.78500	85.36344			211,964,804,106,000.00	249,657,427,100	815,443,579,900
Total R213 SPOT									211,964,804,106,000.00	249,657,427,100	815,443,579,900
Total For R213									211,964,804,106,000.00	249,657,427,100	815,443,579,900
R214 On 28/02/2041 Spot Bond			9.07000	74.76404	8.98000	75.44970			656,887,515,923,000.00	292,931,368,900	730,471,412,400
Total R214 SPOT									656,887,515,923,000.00	292,931,368,900	730,471,412,400
Total For R214									656,887,515,923,000.00	292,931,368,900	730,471,412,400
R230C On 15/09/2016 Spot Bond			7.14000	99.57149	7.08000	99.55584			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R330C On 21/12/2016 Spot Bond			7.19000	97.70955	7.13000	97.70958			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.85000	93.84419	7.85000	93.82445			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			7.90000	90.24237	7.90000	90.22327			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			8.29000	86.22137	8.29000	86.20224			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			8.27000	82.82672	8.27000	82.80838			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			8.25000	79.58100	8.25000	79.56342			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.24000	76.45274	8.24000	76.43587			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0
R337C On 21/06/2020 Spot Bond			8.54000	72.62328	8.54000	72.60668			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.52000	69.70706	8.52000	69.69117				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.65500	66.44259	8.65500	66.42721				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			8.62500	63.78416	8.62500	63.76944				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			8.59500	61.24972	8.59500	61.23564				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			8.56500	58.83292	8.56500	58.81944				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			8.52500	56.56477	8.52500	56.55187				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			8.48500	54.40496	8.48500	54.39261				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			9.13000	49.72771	9.13000	49.71558				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			9.09000	47.70845	9.09000	47.69687				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	45.78873	9.05000	45.77766				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			9.01000	43.96311	9.01000	43.95253				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.97000	42.22647	8.97000	42.21634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.93000	40.57398	8.93000	40.56430				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.89000	39.00112	8.89000	38.99186				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.85000	37.50363	8.85000	37.49476				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				102.57007		102.54110				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.73547		101.71007				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	89.46389	100.00000	89.25240				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	89.46389	100.00000	89.25240				0.00	0	0
Total RCSB06/JIBAR SPOT										0.00	0	0
Total For RCSB06/JIBAR										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				102.04395		102.01660				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	57.94135	100.00000	57.80099				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	55.19814	100.00000	55.06442				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	65.68986	100.00000	65.53073				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	97.53984	100.00000	97.28714				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB6 On 31/03/2018 Spot Bond			100.00000	31.82821	100.00000	31.75111				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RCSC3 On 18/10/2016 Spot Bond			100.00000	91.05446	100.00000	90.83819				0.00	0	0
Total RCSC3U SPOT										0.00	0	0
Total For RCSC3U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	42.60052	100.00000	42.49067				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	10.17645	100.00000	10.14792				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	29.41610	100.00000	29.34024				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	21.32309	100.00000	21.26809				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	13.26930	100.00000	13.23508				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				101.76665		101.74209				0.00	20,000,000,000	10,000,000,000
Total RDFB02 SPOT										0.00	20,000,000,000	10,000,000,000
Total For RDFB02										0.00	20,000,000,000	10,000,000,000
RDFB0 On 27/11/2017 Spot Bond				100.14530		100.12253				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				99.85242		99.82801				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				101.61269		101.58700				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				101.16271		101.13913				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 02/12/2016 Spot Bond				101.89732		101.87487			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				101.46097		101.43731			0.00	0	0
Total RDFC30 SPOT									0.00	0	0
Total For RDFC30									0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				101.91014		101.88712			0.00	0	0
Total RDFC31 SPOT									0.00	0	0
Total For RDFC31									0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				99.79990		99.77748			0.00	0	0
Total RDFC32 SPOT									0.00	0	0
Total For RDFC32									0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				99.80370		99.78130			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				100.66604		100.64105			0.00	0	0
Total RDFC34 SPOT									0.00	0	0
Total For RDFC34									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.04693		100.02362			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	28.40859	100.00000	28.33977			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				100.04775		100.02404			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.04358		100.02188			0.00	0	0
Total REBC03 SPOT									0.00	0	0
Total For REBC03									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.27859		100.24716			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				101.63668		101.60349			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED20: On 05/04/2019 Spot Bond				101.65677		101.62181				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				101.98701		101.94505				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RES01: On 02/03/2018 Spot Bond			100.00000	32.99395	100.00000	32.91403				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	19.05791	100.00000	19.01174				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	13.38891	100.00000	13.35648				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	11.16454	100.00000	11.13749				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				100.67515		100.64853				0.00	1,600,000,000	800,000,000
Total RES15 SPOT										0.00	1,600,000,000	800,000,000
Total For RES15										0.00	1,600,000,000	800,000,000
RES18 On 05/02/2018 Spot Bond				100.48151		100.45447				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.85796		101.83458				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.94931		100.92552				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				99.95177		99.92952				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.94573		101.92091				0.00	0	930,000,000
Total RES30 SPOT										0.00	0	930,000,000
Total For RES30										0.00	0	930,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES32 On 20/10/2017 Spot Bond				101.03186		101.00648			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RES33 On 12/01/2017 Spot Bond				101.07739		101.05447			0.00	0	0
Total RES33 SPOT									0.00	0	0
Total For RES33									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				94.66110		94.59448			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP013 On 27/09/2016 Spot Bond				101.97646		101.94216			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				87.98403		87.93389			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	102.06240	12.35000	102.02917			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	17.87024	100.00000	17.82695			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	16.49778	100.00000	16.45825			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	15.39923	100.00000	15.36193			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	82.39474	100.00000	82.21365			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS00 On 16/11/2022 Spot Bond				104.75481		104.69955			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				60.08008		59.99732			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			9.49000	105.15399	9.42000	105.38966			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			9.90000	99.92830	9.83500	100.23072			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			10.57000	99.85938	10.49500	100.33490			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.49000	103.20154	8.43000	103.19349			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12 On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.17253		100.14990			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.53500	102.33545	9.48000	102.37418			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				100.98515		100.95930			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.17337		101.14628			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				98.73765		98.70772			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18 On 24/10/2020 Spot Bond				98.73264		98.70254			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.79871		100.77102			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				100.84301		103.53224			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.51493		100.48380			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				100.01282		99.98457			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.76000	101.90297	11.69500	102.13725			0.00	0	1,915,000,000
Total SBK23 SPOT									0.00	0	1,915,000,000
Total For SBK23									0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.48960		100.45803			0.00	1,000,000,000	500,000,000
Total SBK24 SPOT									0.00	1,000,000,000	500,000,000
Total For SBK24									0.00	1,000,000,000	500,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.78342	100.00000	11.75487			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				100.94301		100.91039			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			11.69500	105.96508	11.62500	106.18249			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.23000	101.87433	9.17000	101.93762			0.00	0	2,420,000,000
Total SBK9 SPOT									0.00	0	2,420,000,000
Total For SBK9									0.00	0	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			8.83500	103.04265	8.78000	103.07292			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45 On 15/09/2017 Spot Bond				101.95312		101.92991			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				101.29634		101.27064			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.43500	104.20647	8.40000	104.21874			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				101.91353		101.88958			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				102.32979		102.30543			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			9.39000	104.71086	9.32000	104.95732			0.00	0	190,000,000
Total SBS19 SPOT									0.00	0	190,000,000
Total For SBS19									0.00	0	190,000,000
SBS20 On 15/05/2026 Spot Bond			10.09000	102.48341	10.02500	102.85355		201,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total SBS20 SPOT								1,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total For SBS20								1,800,000,000,000.00	20,000,000,000	10,000,000,000	
SBS21 On 15/05/2026 Spot Bond				101.36189		101.33499			0.00	800,000,000	700,000,000
Total SBS21 SPOT									0.00	800,000,000	700,000,000
Total For SBS21									0.00	800,000,000	700,000,000
SBS23 On 23/05/2017 Spot Bond				100.35909		100.33804			0.00	0	2,800,000,000
Total SBS23 SPOT									0.00	0	2,800,000,000
Total For SBS23									0.00	0	2,800,000,000
SBS24 On 24/05/2019 Spot Bond				100.54417		100.52190			0.00	22,000,000,000	10,000,000,000
Total SBS24 SPOT									0.00	22,000,000,000	10,000,000,000
Total For SBS24									0.00	22,000,000,000	10,000,000,000
SBS25 On 24/05/2019 Spot Bond			9.04500	101.77518	8.98500	101.89399			0.00	0	300,000,000
Total SBS25 SPOT									0.00	0	300,000,000
Total For SBS25									0.00	0	300,000,000
SBS26U On 28/02/2017 Spot Bond			100.00000	66.07522	100.00000	65.92818			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS27 On 20/02/2024 Spot Bond			10.06000	100.46968	9.99500	100.78084				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				100.79104		100.75444				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			8.74000	101.58913	8.73000	101.58979				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			10.28000	89.38018	10.21500	89.71756				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				101.16578		101.14221				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			10.20000	99.24323	10.13500	99.62955				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				101.35632		101.33271				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.54373		101.51994				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			10.26000	103.45700	10.19500	103.77886				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				100.90186		100.83678				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.56161		100.53566				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			8.96500	97.68464	8.93000	97.76112				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			9.95000	95.79807	9.89500	96.07262			101,490,000,000,000.00	10,200,000,000	10,200,000,000
Total SBS38 SPOT									11,490,000,000,000.00	10,200,000,000	10,200,000,000
Total For SBS38									11,490,000,000,000.00	10,200,000,000	10,200,000,000
SBS39 On 29/01/2030 Spot Bond			10.31000	96.36031	10.23500	96.85817			205,169,000,000,000.00	19,900,000,000	20,000,000,000
Total SBS39 SPOT									15,169,000,000,000.00	19,900,000,000	20,000,000,000
Total For SBS39									15,169,000,000,000.00	19,900,000,000	20,000,000,000
SBS4 On 16/11/2021 Spot Bond			9.72500	97.78469	9.65500	98.03391			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				100.54144		100.51468			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			9.80000	103.61458	9.73500	103.88743			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			9.96000	107.01535	9.89500	107.38505			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			10.11000	107.72488	10.04500	108.14197			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				100.35345		100.32696			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.73886		100.71206			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			9.47000	105.87100	9.40500	106.16555			1,894,000,000,000.00	200,000,000	200,000,000
Total SBS46 SPOT									1,894,000,000,000.00	200,000,000	200,000,000
Total For SBS46									1,894,000,000,000.00	200,000,000	200,000,000
SBS47 On 15/02/2023 Spot Bond				100.23146		100.20363			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.07000	276.35702	3.03000	276.98890			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12 On 31/01/2017 Spot Bond			2.75000	139.27566	2.75000	139.25789			0.00	0	300,000,000
Total SBSI12 SPOT									0.00	0	300,000,000
Total For SBSI12									0.00	0	300,000,000
SBSI12 On 31/01/2017 Spot Bond			100.00000	97.06537	100.00000	96.87569			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	97.06537	100.00000	96.87569			0.00	0	0
Total SBSI12/R211 SPOT									0.00	0	0
Total For SBSI12/R211									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.41500	202.50759	3.41500	202.47809			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	46.20380	100.00000	46.09187			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				101.56015		101.52405			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				100.93470		100.89882			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	94.35897	100.00000	94.11765			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 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 SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.40000	138.88465	3.40000	138.86451				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.53072	6.50000	102.51280				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.12556		102.10140				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.24880		102.22424				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			8.93500	101.17080	8.88000	101.19078				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000
Total For SHS05										0.00	0	10,000,000,000
SHS05/ On 29/06/2017 Spot Bond			8.75000	101.31897	8.75000	101.29525				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				102.79722		102.77286				0.00	0	11,000,000
Total SHS06 SPOT										0.00	0	11,000,000
Total For SHS06										0.00	0	11,000,000
SHS11L On 19/11/2016 Spot Bond			100.00000	80.75221	100.00000	80.57395				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.76655		101.74198				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.66964		101.64500				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	93.19644	100.00000	92.96518				0.00	0	0
Total SHS17U 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 SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	98.39572	100.00000	98.13333				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.03500	105.70074	8.98000	105.72977				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				100.46801		100.44461				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				101.39828		101.37315				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				101.44378		101.41783				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.85500	101.40055	9.78500	101.59410				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				101.44378		101.41783				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				101.65502		101.62907				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	23.00912	100.00000	24.94137				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			9.38500	98.99859	9.32500	99.07926				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				100.24013		100.21134				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.83500	103.04265	8.78000	103.07292				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000

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 SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				101.17114		101.14328				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.86000	108.50339	10.79500	108.78298				0.00	0	1,500,000,000
Total SNT03 SPOT										0.00	0	1,500,000,000
Total For SNT03										0.00	0	1,500,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.23287		100.21113				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.04362		100.02192				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.04470		100.02246				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				100.04785		100.02394				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.04927		100.02465				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.58039		100.55224				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.95107		100.92567				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.68500	97.95088	9.61500	98.13042				0.00	0	4,000,000,000
Total SSA06 SPOT										0.00	0	4,000,000,000
Total For SSA06										0.00	0	4,000,000,000
SSN00 On 01/03/2017 Spot Bond				99.80764		99.78304				0.00	0	0
Total SSN001 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 SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				101.52827		101.50188				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.77387		100.74694				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.52500	92.53320	9.45500	92.75003				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.52500	92.53320	9.45500	92.75003				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.21500	95.16043	9.15000	95.31677				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				101.64998		101.62453				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.31500	103.55824	8.26000	103.59022				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.61000	119.76387	2.61000	119.74906				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	98.08278	9.61500	98.05761				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	99.95429	8.50000	99.93146				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.48000	101.93003	10.41500	102.30751				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				99.80462		99.78233				0.00	0	0
Total SSN018 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 SSN018										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.73000	72.73054	10.65500	73.14666				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				100.86130		100.83499				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				100.89811		100.87305				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				101.50466		101.47869				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 16/10/2019 Spot Bond				94.77238		94.74503				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02 On 07/12/2023 Spot Bond				102.26500		102.23600				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				100.00006		99.97678				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				101.72033		101.69385				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				99.78312		99.75845				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				100.18294		100.15458				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				102.59990		102.59990				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				99.79609		99.77008				0.00	0	0
Total SSN037 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 SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	100.73788	9.55000	100.71234				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 16/08/2019 Spot Bond				100.19432		100.16788				0.00	4,200,000,000	4,200,000,000
Total SSN039 SPOT										0.00	4,200,000,000	4,200,000,000
Total For SSN039										0.00	4,200,000,000	4,200,000,000
SY1287 On 26/08/2016 Spot Bond				99.95568		99.93347				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1307 On 12/09/2016 Spot Bond				99.60164		99.58068				0.00	0	0
Total SY1307 SPOT										0.00	0	0
Total For SY1307										0.00	0	0
SY1308 On 16/09/2016 Spot Bond				99.51738		99.49640				0.00	0	0
Total SY1308 SPOT										0.00	0	0
Total For SY1308										0.00	0	0
SY1312 On 19/10/2016 Spot Bond				98.82421		98.80321				0.00	0	0
Total SY1312 SPOT										0.00	0	0
Total For SY1312										0.00	0	0
SY1313 On 26/08/2016 Spot Bond				99.95861		99.93791				0.00	0	0
Total SY1313 SPOT										0.00	0	0
Total For SY1313										0.00	0	0
SY1314 On 03/11/2016 Spot Bond				98.50083		98.47971				0.00	0	0
Total SY1314 SPOT										0.00	0	0
Total For SY1314										0.00	0	0
SY1315 On 16/11/2016 Spot Bond				98.23080		98.20974				0.00	0	0
Total SY1315 SPOT										0.00	0	0
Total For SY1315										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.41000	101.10321	9.34500	101.46422				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				100.04443		100.02232				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.04632		100.02328				0.00	0	0
Total T12A11 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 T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.44500	99.01185	9.38000	99.15226				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.04795		100.02399				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.04989		100.02496				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			9.34500	103.63032	9.28500	103.80545				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				100.04611		100.02307				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				100.04795		100.02399				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				100.04978		100.02491				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			9.44500	102.90436	9.38500	103.07811				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				100.04552		100.02288				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.04678		100.02347				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			9.39500	101.20438	9.33000	101.39333				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				99.67464		99.65207				0.00	0	0
Total TFS117 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 TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.45753		101.43528				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				101.05213		101.02834				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				101.18110		101.15662				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS135 On 06/07/2020 Spot Bond				101.20626		101.18127				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.18324		100.15788				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS137 On 28/04/2017 Spot Bond				100.63149		100.60686				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS138 On 27/05/2019 Spot Bond				99.88763		99.86472				0.00	0	2,488,651,800
Total TFS139 SPOT										0.00	0	2,488,651,800
Total For TFS139										0.00	0	2,488,651,800
TFS140 On 28/10/2016 Spot Bond				100.58068		100.55918				0.00	0	0
Total TFS140 SPOT										0.00	0	0
Total For TFS140										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				101.08892		101.06376				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.77523	7.83000	100.75419				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.91170		100.88621				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	100.73228	7.39000	100.71243				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				100.91170		100.88621				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	100.70981	7.16000	100.69056				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				100.96070		100.93387				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				100.95670		100.92998				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				101.05259		101.02326				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				101.03961		101.01063				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				101.43085		101.39117				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				101.38617		101.34771				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				100.88568		100.86090				0.00	0	0
Total TH11A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.91769		100.89204				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.86283	8.73000	100.83941				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				100.70931		100.68436				0.00	21,564,100	21,564,100
Total TH11A4 SPOT										0.00	21,564,100	21,564,100
Total For TH11A4										0.00	21,564,100	21,564,100
TH11A5 On 18/07/2041 Spot Bond				100.91169		100.88620				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.63000	98.37965	9.57000	98.45510				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				100.59928		100.57435				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				100.91169		100.88620				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				100.96268		100.93580				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				100.95169		100.92511				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				100.94769		100.92122				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				101.05058		101.02130				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				101.04659		101.01742				0.00	0	0
Total TH11C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C2										0.00	0	0
TH11C: On 18/07/2041 Spot Bond				101.01164		100.98342				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				101.36129		101.32351				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				101.36526		101.32738				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				101.34539		101.30805				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.04389		100.02205				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.04524		100.02273				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.39500	99.49786	9.33000	99.63893				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.04443		100.02232				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.04632		100.02328				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.30500	98.10950	9.24000	98.24993				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.04416		100.02219				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.04632		100.02328				0.00	0	0
Total TH12A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			9.41500	97.24216	9.35000	97.38133				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.04876		100.02451				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				100.04876		100.02451				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				100.04876		100.02451				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				100.04876		100.02451				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				100.05308		100.02669				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				100.05308		100.02669				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				100.05308		100.02669				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				100.05303		100.02666				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				100.07059		100.03552				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				100.07059		100.03552				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				100.21610		100.18117				0.00	0	0
Total TH12D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.07027		100.03536				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.04319		100.02170				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.04438		100.02230				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				100.04625		100.02320				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			9.54500	99.34164	9.48000	99.52755				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				100.04324		100.02173				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				100.04443		100.02233				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				99.48593		99.46221				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			9.43500	100.71309	9.37000	100.90123				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				100.04611		100.02307				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.04866		100.02441				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				100.04872		100.02444				0.00	0	0
Total TH13B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.05267		100.02635				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.05162		100.02583				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 25/07/2020 Spot Bond				100.04850		100.02433				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.05241		100.02628				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.05284		100.02650				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.05528		100.02765				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.05631		100.02817				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.05536		100.02776				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.07003		100.03509				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.07003		100.03509				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.07336		100.03670				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.07260		100.03630				0.00	0	0
Total TH13D4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.07109		100.03563				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH9A11: On 18/07/2039 Spot Bond				100.88269		100.85799				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				100.92769		100.90176				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.31688	101.06155	6.30143				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
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

Contract 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 THE9B2									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.98766		100.96010			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				101.11242		101.08145			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				101.39602		101.35730			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			9.51500	92.85265	9.45500	92.99023			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	16.82562	100.00000	16.79379			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.43800	10.00000	111.40900			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			8.33000	103.58952	8.27500	103.63005		97,885,830,000,000.00	11,751,000,000	45,938,057,282	
Total TN17 SPOT								17,885,830,000,000.00	11,751,000,000	45,938,057,282	
Total For TN17								17,885,830,000,000.00	11,751,000,000	45,938,057,282	
TN17/R On 14/11/2017 Spot Bond			100.00000	45.24708	100.00000	45.14749		0.00	0	50,000,000	
Total TN17/R203 SPOT								0.00	0	50,000,000	
Total For TN17/R203								0.00	0	50,000,000	
TN20 On 17/09/2020 Spot Bond			9.35500	108.35092	9.28500	108.56234		0.00	0	40,203,324,000	
Total TN20 SPOT								0.00	0	40,203,324,000	
Total For TN20								0.00	0	40,203,324,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	18.25094	100.00000	18.21076		0.00	0	50,000,000	
Total TN20/R208 SPOT								0.00	0	50,000,000	
Total For TN20/R208								0.00	0	50,000,000	
TN20U On 14/04/2020 Spot Bond			100.00000	3.88631	100.00000	3.87690		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.88500	107.83274	9.82000	108.14469			0.00	0	22,240,100,000
Total TN23 SPOT									0.00	0	22,240,100,000
Total For TN23									0.00	0	22,240,100,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.02202	100.00000	13.99117			0.00	0	50,000,000
Total TN23/R2023 SPOT									0.00	0	50,000,000
Total For TN23/R2023									0.00	0	50,000,000
TN25 On 19/08/2025 Spot Bond			10.53500	94.20642	10.47000	94.53803			0.00	0	27,280,000,000
Total TN25 SPOT									0.00	0	27,280,000,000
Total For TN25									0.00	0	27,280,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.66717	100.00000	9.64589			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			10.52000	91.91226	10.45500	92.27915			0.00	0	15,436,548,100
Total TN27 SPOT									0.00	0	15,436,548,100
Total For TN27									0.00	0	15,436,548,100
TN27/R On 14/11/2027 Spot Bond			100.00000	11.15325	100.00000	11.12871			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			10.94000	100.77530	10.86000	101.30413			0.00	0	15,500,000,000
Total TN30 SPOT									0.00	0	15,500,000,000
Total For TN30									0.00	0	15,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.84196	8.00000	124.81520			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			11.19000	100.34848	11.10000	101.04622			0.00	0	800,000,000
Total TN40 SPOT									0.00	0	800,000,000
Total For TN40									0.00	0	800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.99731	10.75000	103.96757			0.00	0	50,000,000
Total TN40/R214 SPOT									0.00	0	50,000,000
Total For TN40/R214									0.00	0	50,000,000
TNF18 On 22/08/2018 Spot Bond				100.13454		100.11282			0.00	700,000	115,547,000
Total TNF18 SPOT									0.00	700,000	115,547,000
Total For TNF18									0.00	700,000	115,547,000
TORQ1 On 15/08/2026 Spot Bond				100.25962		100.22869			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.12404		100.09661				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				100.29569		100.26074				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				100.22587		100.19869				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				100.23070		100.20299				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				100.23794		100.20942				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	111.43800	10.00000	111.40900				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				101.21949		101.19549				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				101.21021		101.18566				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				101.05556		101.03108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA05 On 30/11/2020 Spot Bond				99.86537		99.84249			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.45500	102.36622	9.38500	102.58263			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	99.81278	10.00000	99.78606			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	99.81744	9.75000	99.79139			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	9.82088	100.00000	9.79556			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				101.71107		101.68691			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A1 On 14/12/2025 Spot Bond				101.79032		101.76502			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A2 On 14/12/2020 Spot Bond			9.69500	101.76241	9.63500	101.94372			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A3 On 14/12/2018 Spot Bond				100.40671		100.38284			0.00	0	0
Total TRA2A4 SPOT									0.00	0	0
Total For TRA2A4									0.00	0	0
TRA2A4 On 14/12/2020 Spot Bond				100.42435		100.39940			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A5 On 14/12/2020 Spot Bond			9.49500	101.28642	9.43500	101.46438			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2A6 On 14/12/2025 Spot Bond				101.91604		101.88894			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond				100.46425		100.43686				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				102.16735		102.13663				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				100.52861		100.49732				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				102.74658		102.70751				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				100.64431		100.60604				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				101.67432		101.65068				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				101.76142		101.73654				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	9.14643	100.00000	9.12428				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4:On 14/06/2024 Spot Bond			100.00000	9.73981	100.00000	9.71621				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				101.80981		101.78423				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2:On 14/06/2024 Spot Bond			100.00000	10.09583	100.00000	10.07137				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				101.81948		101.79377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.39252	100.00000	10.36735			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				102.09030		102.06070			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	14.01211	100.00000	13.97816			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				102.68924		102.65101			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.98771	100.00000	17.94414			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	18.17169	100.00000	18.12766		52,000,000,000,000.00		520,000,000	260,000,000
Total TSE01U SPOT								52,000,000,000,000.00		520,000,000	260,000,000
Total For TSE01U								52,000,000,000,000.00		520,000,000	260,000,000
TSE03L On 31/10/2020 Spot Bond			100.00000	2.38677	100.00000	2.38099			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP196 On 15/09/2016 Spot Bond				99.56691		99.54722			0.00	0	0
Total TSP196 SPOT									0.00	0	0
Total For TSP196									0.00	0	0
TSP197 On 13/10/2016 Spot Bond				99.03616		99.01688			0.00	0	0
Total TSP197 SPOT									0.00	0	0
Total For TSP197									0.00	0	0
TSP198 On 27/10/2016 Spot Bond				98.75871		98.73931			0.00	0	0
Total TSP198 SPOT									0.00	0	0
Total For TSP198									0.00	0	0
TSP199 On 24/11/2016 Spot Bond				98.13548		98.11521			0.00	0	0
Total TSP199 SPOT									0.00	0	0
Total For TSP199									0.00	0	0
TSP200 On 08/12/2016 Spot Bond				97.82970		97.80923			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				96.42812		96.40607				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				96.14112		96.11919				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP204 On 01/09/2016 Spot Bond				99.82895		99.80757				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP205 On 02/03/2017 Spot Bond				95.68420		95.66149				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 16/03/2017 Spot Bond				95.48673		95.46472				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				94.45910		94.43667				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP208 On 10/11/2016 Spot Bond				98.30862		98.28693				0.00	0	0
Total TSP208 SPOT										0.00	0	0
Total For TSP208										0.00	0	0
TSP209 On 11/05/2017 Spot Bond				94.15797		94.13550				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP210 On 25/05/2017 Spot Bond				93.83117		93.80865				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				93.53432		93.51187				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP212 On 22/12/2016 Spot Bond				97.44341		97.42210				0.00	0	0
Total TSP212 SPOT										0.00	0	0
Total For TSP212										0.00	0	0
TSP213 On 22/06/2017 Spot Bond				93.27079		93.24851				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP214 On 05/01/2017 Spot Bond				97.10748		97.08573				0.00	0	0
Total TSP214 SPOT										0.00	0	0
Total For TSP214										0.00	0	0
TSP215 On 06/07/2017 Spot Bond				92.95580		92.93351				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP216 On 19/01/2017 Spot Bond				96.79882		96.77719				0.00	0	0
Total TSP216 SPOT										0.00	0	0
Total For TSP216										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				98.79808		98.77662				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				92.36418		92.34198				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				92.10006		92.07799				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	17.11217	100.00000	17.07073				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				101.87515		101.85242				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	99.97795				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.96948		100.94625				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.59213		100.56866				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC17 On 19/08/2016 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 TWC175 SPOT										0.00	0	0
Total For TWC175										0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	9,400,000,000	9,400,000,000
Total TWC177 SPOT										0.00	9,400,000,000	9,400,000,000
Total For TWC177										0.00	9,400,000,000	9,400,000,000
TWC17 On 24/08/2016 Spot Bond				101.92526		101.90387				0.00	0	0
Total TWC179 SPOT										0.00	0	0
Total For TWC179										0.00	0	0
TWC18 On 26/08/2016 Spot Bond				101.83969		101.81830				0.00	0	0
Total TWC181 SPOT										0.00	0	0
Total For TWC181										0.00	0	0
TWC18 On 10/10/2016 Spot Bond				101.52278		101.49935				0.00	0	0
Total TWC182 SPOT										0.00	0	0
Total For TWC182										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				101.34871		101.32696				0.00	0	0
Total TWC183 SPOT										0.00	0	0
Total For TWC183										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.92574		100.90421				0.00	0	0
Total TWC185 SPOT										0.00	0	0
Total For TWC185										0.00	0	0
TWC18 On 21/10/2016 Spot Bond				100.64521		100.62370				0.00	0	0
Total TWC186 SPOT										0.00	0	0
Total For TWC186										0.00	0	0
TWC18 On 17/01/2017 Spot Bond				100.65669		100.63348				0.00	0	0
Total TWC187 SPOT										0.00	0	0
Total For TWC187										0.00	0	0
TWC18 On 28/10/2016 Spot Bond				100.58068		100.55918				0.00	0	0
Total TWC188 SPOT										0.00	0	0
Total For TWC188										0.00	0	0
TWC18 On 11/11/2016 Spot Bond				100.19356		100.17205				0.00	0	0
Total TWC189 SPOT										0.00	0	0
Total For TWC189										0.00	0	0
TWC19 On 27/09/2016 Spot Bond				100.14591		100.12506				0.00	0	0
Total TWC190 SPOT										0.00	0	0
Total For TWC190										0.00	0	0
TWC19 On 14/11/2016 Spot Bond				100.15055		100.12904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC191 SPOT										0.00	0	0
Total For TWC191										0.00	0	0
TWC19 On 16/11/2016 Spot Bond				100.10742	100.00000	84.29148				0.00	29,520,000,000	26,300,000,000
Total TWC192 SPOT										0.00	29,520,000,000	26,300,000,000
Total For TWC192										0.00	29,520,000,000	26,300,000,000
TWC19 On 15/02/2017 Spot Bond				100.10818	100.00000	67.69231				0.00	9,080,000,000	5,700,000,000
Total TWC193 SPOT										0.00	9,080,000,000	5,700,000,000
Total For TWC193										0.00	9,080,000,000	5,700,000,000
TWC19 On 28/11/2016 Spot Bond			100.00000	82.28018	100.00000	100.00000				0.00	0	0
Total TWC194 SPOT										0.00	0	0
Total For TWC194										0.00	0	0
TWC19 On 17/02/2017 Spot Bond			100.00000	69.88284	100.00000	100.00000				0.00	0	0
Total TWC195 SPOT										0.00	0	0
Total For TWC195										0.00	0	0
TWCJ2 On 26/08/2016 Spot Bond				102.05017		102.02713				0.00	0	0
Total TWCJ27 SPOT										0.00	0	0
Total For TWCJ27										0.00	0	0
TWCM2 On 26/08/2016 Spot Bond				101.92825		101.90659				0.00	0	0
Total TWCM27 SPOT										0.00	0	0
Total For TWCM27										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.40500	104.42891	9.33500	104.66392				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			9.35500	117.31786	9.29000	117.72726				0.00	0	750,000,000
Total UG26 SPOT										0.00	0	750,000,000
Total For UG26										0.00	0	750,000,000
VJA01L On 20/01/2023 Spot Bond			100.00000	8.13788	100.00000	8.12177				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	8.06491	100.00000	8.04536				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.36227	100.00000	8.34201				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.74638	100.00000	8.72520				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	11.08128	100.00000	11.04668				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.95630	100.00000	7.94055				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.97466	100.00000	7.95534				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	8.15293	100.00000	8.13317				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.51922	100.00000	8.49858				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	10.79943	100.00000	10.76571				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				101.76424		101.74112				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				101.25240		101.22900				0.00	0	0
Total VKC16 SPOT										0.00	0	0
Total For VKC16										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	31.90877	100.00000	31.83146				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				100.40109		100.37442				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				101.40186		101.37718				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				100.39548		100.36916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.90020		101.87563				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				101.42113		101.39559				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.65724	100.00000	7.64209				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.72934	100.00000	7.71061				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.49113	100.00000	9.46814				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.96609	100.00000	4.95407				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	10.85734	100.00000	10.82344				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.47567	100.00000	7.46087				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.63910	100.00000	7.62059				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.70069	100.00000	9.67719				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.73893	100.00000	4.72745				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	10.51116	100.00000	10.47834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00091	100.00000	0.00091				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.29000	244.70893	2.29000	244.68078				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.92000	102.91291	7.86500	102.93161		81,696,384,000,000.00		10,315,200,000	5,438,400,000	
Total WSP2 SPOT								11,696,384,000,000.00		10,315,200,000	5,438,400,000	
Total For WSP2								11,696,384,000,000.00		10,315,200,000	5,438,400,000	
WSP2/I On 28/05/2017 Spot Bond			100.00000	60.02540	100.00000	59.89328				0.00	0	0
Total WSP2/R203 SPOT										0.00	0	0
Total For WSP2/R203										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.18000	104.12011	8.12000	104.24532				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			8.42000	103.96605	8.35500	104.15154				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.67000	103.39356	8.60000	103.64096				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	12.84175	100.00000	12.81349				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			7.57500	79.41145	7.51500	79.53799				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										56,281,603,893,797,500.00	793,763,125,300	394,918,138,097
Total for SPOT :										56,281,603,893,797,500.00	793,763,125,300	394,918,138,097

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									56,281,605,304,832,200.00	793,763,136,387	994,918,800,979
Total Options									10,401,683.00	15,276	32,612
Grand Total:									56,281,605,315,233,900.00	793,763,151,663	994,918,833,591