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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2016

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			10.50188	77.60873	10.53865	77.37373			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.58367	79.11214	10.62168	78.87258			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.65460	76.91641	10.69354	76.67400			0.00	0	0
Total ES33 Future									0.00	0	8,789
ES33 On 03/11/2016 Bond Future	11.29	Call			4,571.27000	4.57127	4,806,270		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			4,629.26000	4.62926	4,864,260		0.00	0	0
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			4,687.18000	4.68718	4,922,180		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 02/02/2017 Bond Future	10.61	Put			73.49000	0.07349	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			0.00000	0.00000	39,970		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			199.59000	0.19959	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			0.00000	0.00000	103,060		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			136.50000	0.13650	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			0.00000	0.00000	166,070		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			836.21000	0.83621	593,800		0.00	0	0

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			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			962.64000	0.96264	720,230		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			899.39000	0.89939	656,980		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			0.00000	0.00000	0,000		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			10.60939	81.86697	10.64614	81.59744			0.00	0	8,777
ES42 On 02/02/2017 Bond Future			10.68566	83.45317	10.72361	83.17838			0.00	0	0
ES42 On 04/05/2017 Bond Future			10.75596	80.87765	10.79486	80.59942			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			128.67976	128.67976	128.67502	128.67502			0.00	0	3,024
Total I2025 Future									0.00	0	3,024
I2025 On 03/11/2016 Bond Future	129.23	Put			554.98000	0.55498	550,240		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Put			534.98000	0.53498	530,240		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Put			544.98000	0.54498	540,240		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.23	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	3,024
I2033 On 03/11/2016 Bond Future			107.73732	107.73732	107.73312	107.73312			0.00	0	4,575
Total I2033 Future									0.00	0	4,575
I2033 On 03/11/2016 Bond Future	109.18	Put			1,446.88000	1.44688	1,442,680		0.00	0	0
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			1,426.88000	1.42688	1,422,680		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			1,436.88000	1.43688	1,432,680		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									0.00	0	4,575
I2038 On 03/11/2016 Bond Future			135.92112	135.92112	135.91607	135.91607			0.00	0	20,808
Total I2038 Future									0.00	0	20,808
I2038 On 03/11/2016 Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.31	Put			393.93000	0.39393	388,880		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.32	Put			403.93000	0.40393	398,880		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.33	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/11/2016	Bond Future	136.33	Put			413.93000	0.41393	408,880		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			133.24735	133.24735	133.24198	133.24198			3,064,689.05	23	17,730
Total I2046 Future												3,064,689.05	23	17,730
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			3,828.02000	3.82802	3,822,650		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			3,838.02000	3.83802	3,832,650		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			3,848.02000	3.84802	3,842,650		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												3,064,689.05	23	17,730
I2050	On	03/11/2016	Bond Future			144.00578	144.00578	144.00004	144.00004			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			5,519.96000	5.51996	5,514,220		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			5,529.96000	5.52996	5,524,220		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			5,539.96000	5.53996	5,534,220		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			9.00838	113.76411	9.06045	113.40156		8.84	104,662,981.20	920	95,145
R186	On	02/02/2017	Bond Future			9.05445	110.66444	9.10864	110.29485		8.97	0.00	0	0
R186	On	04/05/2017	Bond Future			9.09008	112.90271	9.14607	112.52852		8.74	0.00	0	0
Total R186 Future												104,662,981.20	920	95,145
R186	On	03/11/2016	Bond Future	9.71	Put			381.44000	0.38144	320,140	9.42	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Put			1,330.01000	1.33001	1,175,460	9.24	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			3,180.48000	3.18048	3,429,890	9.36	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			855.66000	0.85566	742,520	9.36	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			4,499.46000	4.49946	4,793,520	9.42	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			439.66000	0.43966	371,170	9.42	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			4,770.49000	4.77049	5,071,740	9.42	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			2,129.71000	2.12971	1,920,880	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			1,460.28000	1.46028	1,616,270	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			2,091.10000	2.09110	1,884,540	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Call			1,905.47000	1.90547	2,091,090	9.19	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			1,631.18000	1.63118	1,454,250	9.19	0.00	0	108

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	9.20	Call			2,293.69000	2.29369	2,501,690	9.24	0.00	0	1,425
R186	On	03/11/2016	Bond Future	8.82	Put			2,720.41000	2.72041	2,480,330	9.02	0.00	0	150
R186	On	03/11/2016	Bond Future	8.90	Call			1,249.04000	1.24904	1,389,190	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	8.90	Put			2,371.44000	2.37144	2,149,040	9.07	0.00	0	5,092
R186	On	03/11/2016	Bond Future	8.95	Call			1,397.84000	1.39784	1,549,280	9.10	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			2,168.81000	2.16881	1,957,700	9.10	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			1,428.85000	1.42885	1,582,570	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.30	Call			214.56000	0.21456	249,830	8.78	0.00	0	150
R186	On	03/11/2016	Bond Future	8.30	Put			5,674.65000	5.67465	5,347,370	8.78	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Call			447.46000	0.44746	512,220	8.85	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Put			4,290.86000	4.29086	3,993,070	8.85	0.00	0	150
R186	On	03/11/2016	Bond Future	8.82	Call			1,032.57000	1.03257	1,155,040	9.02	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			1,760.06000	1.76006	1,900,100	9.15	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			3,818.06000	3.81806	3,588,510	9.15	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			4,230.67000	4.23067	4,470,640	9.55	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			1,732.87000	1.73287	1,871,420	9.14	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			3,860.69000	3.86069	3,629,650	9.14	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			914.39000	0.91439	1,001,620	8.95	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			5,667.40000	5.66740	5,385,040	8.95	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Call			2,016.46000	2.01646	2,169,930	9.20	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			1,610.96000	1.61096	1,481,340	9.55	0.00	0	6,500
R186	On	02/02/2017	Bond Future	8.79	Call			1,705.95000	1.70595	1,843,020	9.13	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			3,448.77000	3.44877	3,232,650	9.20	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			3,805.86000	3.80586	4,032,460	9.49	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			1,847.36000	1.84736	1,704,370	9.49	0.00	0	750
R186	On	02/02/2017	Bond Future	8.79	Put			3,903.64000	3.90364	3,671,120	9.13	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,610.79000	2.61079	2,771,840	8.98	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			4,200.29000	4.20029	3,987,150	8.98	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,550.99000	2.55099	2,709,640	8.97	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			4,276.58000	4.27658	4,061,040	8.97	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,580.79000	2.58079	2,740,640	8.97	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			4,238.31000	4.23831	4,023,970	8.97	0.00	0	0
Total R186 Option												0.00	0	17,250
Total For R186												104,662,981.20	920	112,395
R197	On	03/11/2016	Bond Future			303.22829	303.22829	303.21769	303.21769			0.00	0	875
Total R197 Future												0.00	0	875
R197	On	03/11/2016	Bond Future	303.56	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			342.31000	0.34231	331,710		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			352.31000	0.35231	341,710		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2016	Bond Future	303.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			362.31000	0.36231	351,710		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	875
R202	On	03/11/2016	Bond Future			249.81575	249.81575	250.14085	250.14085			0.00	0	36,255
Total R202 Future												0.00	0	36,255
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			3,709.15000	3.70915	4,034,250		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			3,719.15000	3.71915	4,044,250		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			3,729.15000	3.72915	4,054,250		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	36,255
R2023	On	03/11/2016	Bond Future			8.67025	97.05699	8.72275	96.81312		6.62	4,852,849.50	50	15,142
R2023	On	02/02/2017	Bond Future			8.71751	98.93703	8.77283	98.68840		6.37	0.00	0	0
R2023	On	04/05/2017	Bond Future			8.74360	97.00276	8.80132	96.75161		6.33	0.00	0	0
Total R2023 Future												4,852,849.50	50	15,142
R2023	On	03/11/2016	Bond Future	9.73	Call			4,597.33000	4.59733	4,827,430	7.02	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			64.60000	0.06460	50,830	7.02	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,638.58000	4.63858	4,869,110	7.02	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			62.21000	0.06221	48,870	7.02	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,679.87000	4.67987	4,910,820	7.02	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			59.89000	0.05989	46,970	7.02	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,875.82000	1.87582	2,007,810	6.59	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1,530.33000	1.53033	1,413,690	6.59	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,900.33000	1.90033	2,033,350	6.59	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			1,510.19000	1.51019	1,394,580	6.59	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,851.49000	1.85149	1,982,440	6.58	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			1,550.68000	1.55068	1,433,000	6.58	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			2,556.88000	2.55688	2,414,420	6.45	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,653.12000	1.65312	1,762,650	6.46	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			2,532.67000	2.53267	2,391,050	6.46	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,672.99000	1.67299	1,783,370	6.46	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			2,508.61000	2.50861	2,367,840	6.46	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,633.38000	1.63338	1,742,070	6.45	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												4,852,849.50	50	15,142
R203	On	03/11/2016	Bond Future			7.75359	101.61554	7.81506	101.56559		0.90	0.00	0	30,174

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R203	On	02/02/2017	Bond Future			7.74227	103.58395	7.83043	103.53301		0.63	0.00	0	0
R203	On	04/05/2017	Bond Future			7.30777	101.50342	7.44895	101.45408		0.39	0.00	0	0
Total R203 Future												0.00	0	30,174
R203	On	03/11/2016	Bond Future	8.84	Call			831.07000	0.83107	879,800	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			3.96000	0.00396	2,740	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			838.89000	0.83889	887,670	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			3.76000	0.00376	2,590	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			846.73000	0.84673	895,560	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			3.58000	0.00358	2,460	0.98	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			139.94000	0.13994	162,600	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			215.32000	0.21532	187,040	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			142.72000	0.14272	165,640	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			212.32000	0.21232	184,300	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			145.53000	0.14553	168,710	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			209.34000	0.20934	181,580	0.65	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			54.26000	0.05426	69,020	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			242.90000	0.24290	208,320	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			55.23000	0.05523	70,180	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			240.36000	0.24036	205,970	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			56.22000	0.05622	71,360	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			237.84000	0.23784	203,640	0.38	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	30,174
R2030	On	03/11/2016	Bond Future			9.36312	91.93208	9.40467	91.64370			0.00	0	29,408
R2030	On	02/02/2017	Bond Future			9.41034	89.70692	9.45330	89.41292			0.00	0	0
R2030	On	04/05/2017	Bond Future			9.45207	91.52166	9.49613	91.22408			0.00	0	0
Total R2030 Future												0.00	0	29,408
R2030	On	03/11/2016	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			519.18000	0.51918	230,800		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			449.41000	0.44941	161,030		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			379.71000	0.37971	91,330		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			1,124.76000	1.12476	830,760		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			1,055.32000	1.05532	761,320		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			985.95000	0.98595	691,950		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/05/2017	Bond Future	9.33	Put			1,129.25000	1.12925	831,670		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			1,060.72000	1.06072	763,140		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			1,197.85000	1.19785	900,270		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	29,408
R2032	On	03/11/2016	Bond Future			9.45982	91.16172	9.51161	90.77700		12.64	0.00	0	13,093
R2032	On	02/02/2017	Bond Future			9.50927	92.92774	9.56273	92.53553		12.38	0.00	0	0
R2032	On	04/05/2017	Bond Future			9.54955	90.64631	9.60439	90.24859		12.69	0.00	0	0
Total R2032 Future												0.00	0	13,093
R2032	On	03/11/2016	Bond Future	10.28	Call			5,793.80000	5.79380	6,122,440	13.42	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			356.79000	0.35679	300,710	13.42	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			5,851.58000	5.85158	6,181,440	13.42	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			347.04000	0.34704	292,180	13.42	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			5,909.51000	5.90951	6,240,570	13.42	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			337.51000	0.33751	283,850	13.42	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			2,907.07000	2.90707	3,095,990	12.77	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			3,293.91000	3.29391	3,090,620	12.77	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			2,943.23000	2.94323	3,133,640	12.78	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			3,256.52000	3.25652	3,054,720	12.78	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			2,979.63000	2.97963	3,171,520	12.78	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			3,219.46000	3.21946	3,019,140	12.78	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			3,320.83000	3.32083	3,504,120	13.03	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			4,520.73000	4.52073	4,306,300	13.03	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			3,354.97000	3.35497	3,539,460	13.04	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			4,481.22000	4.48122	4,267,990	13.04	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			3,389.29000	3.38929	3,574,980	13.05	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			4,441.97000	4.44197	4,229,940	13.05	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			9.55078	95.87365	9.58719	95.57606			0.00	0	4,315
R2035	On	02/02/2017	Bond Future			9.60223	97.73076	9.63979	97.42740			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.64133	95.20104	9.67972	94.89401			0.00	0	0
Total R2035 Future												0.00	0	4,315
R2035	On	03/11/2016	Bond Future	9.58	Call			0.00000	0.00000	238,940		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			58.65000	0.05865	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			22.91000	0.02291	320,500		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			0.00000	0.00000	157,270		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/11/2016	Bond Future	9.57	Put			140.32000	0.14032	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			1,054.71000	1.05471	751,350		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			972.80000	0.97280	669,440		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			1,136.72000	1.13672	833,360		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			1,206.18000	1.20618	899,150		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			1,124.88000	1.12488	817,850		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			1,043.69000	1.04369	736,660		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		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			9.61259	92.44330	9.64892	92.14765		14.16	100,485,867.10	1,087	39,322
R2037	On	02/02/2017	Bond Future			9.65975	89.97766	9.69718	89.67625		14.53	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.70200	91.79798	9.74025	91.49282		14.30	0.00	0	0
Total R2037 Future												100,485,867.10	1,087	39,322
R2037	On	03/11/2016	Bond Future	10.36	Call			6,000.00000	6.00000	6,239,850	15.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			508.91000	0.50891	453,110	15.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			6,060.60000	6.06060	6,301,520	15.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			496.13000	0.49613	441,400	15.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			5,939.56000	5.93956	6,178,330	15.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			521.96000	0.52196	465,080	15.00	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			3,348.38000	3.34838	3,491,760	14.88	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			3,647.77000	3.64777	3,489,740	14.88	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			3,388.08000	3.38808	3,532,560	14.89	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			3,606.79000	3.60679	3,449,860	14.89	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			3,428.25000	3.42825	3,573,830	14.90	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			3,566.40000	3.56640	3,410,570	14.90	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			3,799.14000	3.79914	3,937,670	14.58	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			5,088.61000	5.08861	4,921,980	14.58	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			3,836.92000	3.83692	3,976,340	14.59	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			5,045.07000	5.04507	4,879,330	14.59	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			3,874.59000	3.87459	4,014,900	14.59	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			5,001.54000	5.00154	4,836,690	14.59	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												100,485,867.10	1,087	39,322
R204	On	03/11/2016	Bond Future			7.98034	103.08361	8.03559	102.97784		2.18	0.00	0	28,913

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future			8.00001	101.03974	8.06327	100.93191		1.98	0.00	0	0
R204	On	04/05/2017	Bond Future			7.97157	103.08317	8.04358	102.97576		1.71	0.00	0	0
Total R204 Future												0.00	0	28,913
R204	On	03/11/2016	Bond Future	9.21	Call			2,219.44000	2.21944	2,323,740	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			4.86000	0.00486	3,390	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,237.78000	2.23778	2,342,150	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			4.61000	0.00461	3,210	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,256.12000	2.25612	2,360,550	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			4.37000	0.00437	3,030	2.32	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			748.17000	0.74817	813,820	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			379.91000	0.37991	337,730	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			758.70000	0.75870	824,860	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			373.49000	0.37349	331,820	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			769.55000	0.76955	836,210	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			367.40000	0.36740	326,230	2.07	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			484.82000	0.48482	532,980	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			699.14000	0.69914	639,890	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			491.75000	0.49175	540,340	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			691.12000	0.69112	632,300	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			498.74000	0.49874	547,770	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			683.17000	0.68317	624,790	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			9.63700	96.55196	9.67331	96.23443		14.89	0.00	0	3,584
R2040	On	02/02/2017	Bond Future			9.68344	93.91561	9.72083	93.59191		15.28	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.72506	95.81556	9.76326	95.48774		15.04	0.00	0	0
Total R2040 Future												0.00	0	3,584
R2040	On	03/11/2016	Bond Future	9.71	Put			2,334.49000	2.33449	2,170,620	15.29	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			2,563.46000	2.56346	2,713,570	15.27	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			2,418.09000	2.41809	2,250,670	15.27	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			2,608.31000	2.60831	2,760,200	15.28	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			2,376.02000	2.37602	2,210,380	15.28	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			2,653.57000	2.65357	2,807,230	15.29	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			3,334.50000	3.33450	3,478,800	15.59	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			4,387.24000	4.38724	4,207,840	15.59	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			3,253.90000	3.25390	3,395,850	15.57	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			4,482.77000	4.48277	4,301,020	15.57	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			3,294.07000	3.29407	3,437,190	15.58	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			4,434.81000	4.43481	4,254,230	15.58	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			5,404.82000	5.40482	5,229,760	15.38	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 04/05/2017 Bond Future	9.62	Call			4,258.57000	4.25857	4,409,450	15.37	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Put			5,497.75000	5.49775	5,320,810	15.37	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Call			4,299.16000	4.29916	4,450,980	15.37	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			5,450.97000	5.45097	5,274,970	15.37	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			4,340.25000	4.34025	4,493,010	15.38	0.00	0	0
Total R2040 Option									0.00	0	0
Total For R2040									0.00	0	3,584
R2044 On 03/11/2016 Bond Future			9.66102	93.64471	9.69730	93.32471		15.65	0.00	0	18,597
R2044 On 02/02/2017 Bond Future			9.70625	91.07717	9.74359	90.75091		16.08	0.00	0	0
R2044 On 04/05/2017 Bond Future			9.74678	92.91970	9.78491	92.58922		15.85	0.00	0	0
Total R2044 Future									0.00	0	18,597
R2044 On 03/11/2016 Bond Future	10.43	Call			6,646.89000	6.64689	6,905,630	16.56	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Put			575.91000	0.57591	514,650	16.56	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Call			6,519.06000	6.51906	6,775,530	16.56	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Put			604.38000	0.60438	540,850	16.56	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Call			6,582.89000	6.58289	6,840,500	16.56	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Put			590.00000	0.59000	527,610	16.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Put			3,771.27000	3.77127	3,609,000	16.58	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Call			3,998.64000	3.99864	4,160,340	16.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Put			3,855.89000	3.85589	3,691,330	16.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Call			4,042.95000	4.04295	4,205,790	16.57	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Put			3,813.40000	3.81340	3,649,980	16.57	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Call			4,087.48000	4.08748	4,251,470	16.58	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Put			5,481.52000	5.48152	5,306,240	16.23	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Call			4,520.97000	4.52097	4,677,100	16.24	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Put			5,435.24000	5.43524	5,260,890	16.24	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Call			4,438.06000	4.43806	4,592,330	16.22	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Put			5,528.42000	5.52842	5,352,210	16.22	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Call			4,479.27000	4.47927	4,634,470	16.23	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			9.62708	93.01282	9.66338	92.68393		16.30	0.00	0	61,284
R2048 On 02/02/2017 Bond Future			9.67387	94.81444	9.71122	94.47924		16.02	0.00	0	0
R2048 On 04/05/2017 Bond Future			9.70962	92.28923	9.74774	91.94957		16.52	0.00	0	0
Total R2048 Future									0.00	0	61,284
R2048 On 03/11/2016 Bond Future	10.37	Call			6,648.17000	6.64817	6,910,300	17.24	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			643.24000	0.64324	576,480	17.24	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			6,712.98000	6.71298	6,976,280	17.24	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			628.19000	0.62819	562,600	17.24	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			6,777.93000	6.77793	7,042,400	17.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	03/11/2016	Bond Future	10.39	Put			613.43000	0.61343	549,010	17.24	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			4,285.69000	4.28569	4,455,430	16.49	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			3,851.19000	3.85119	3,685,730	16.49	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			4,331.96000	4.33196	4,502,860	16.50	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			3,808.84000	3.80884	3,644,540	16.50	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			4,378.45000	4.37845	4,550,520	16.51	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			3,766.87000	3.76687	3,603,740	16.51	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			4,703.75000	4.70375	4,865,250	16.90	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			5,579.21000	5.57921	5,401,050	16.90	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			4,746.79000	4.74679	4,909,240	16.91	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			5,531.99000	5.53199	5,354,780	16.91	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			4,790.00000	4.79000	4,953,400	16.92	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			5,485.10000	5.48510	5,308,840	16.92	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			8.23928	99.54579	8.29838	99.38594		3.36	0.00	0	52,265
R207	On	02/02/2017	Bond Future			8.27369	97.83138	8.33844	97.66840		3.17	0.00	0	0
R207	On	04/05/2017	Bond Future			8.28895	99.81006	8.35932	99.64631		2.87	0.00	0	0
R207	On	03/08/2017	Bond Future			8.26294	98.27114	8.34124	98.10405		2.68	0.00	0	0
Total R207 Future												0.00	0	52,265
R207	On	03/11/2016	Bond Future	7.95	Call			215.58000	0.21558	255,640	3.35	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			1,162.56000	1.16256	1,042,770	3.35	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			201.80000	0.20180	239,900	3.35	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			1,203.49000	1.20349	1,081,740	3.35	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Call			208.54000	0.20854	247,610	3.35	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			1,182.87000	1.18287	1,062,090	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,744.16000	1.74416	1,866,570	3.35	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			320.09000	0.32009	279,520	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,354.01000	2.35401	2,492,530	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			168.35000	0.16835	143,890	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,374.70000	2.37470	2,513,660	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			164.60000	0.16460	140,580	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,395.45000	2.39545	2,534,840	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			160.92000	0.16092	137,330	3.36	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			802.88000	0.80288	877,010	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			1,127.41000	1.12741	1,037,790	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			781.14000	0.78114	854,000	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			1,152.37000	1.15237	1,061,480	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			791.97000	0.79197	865,470	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			1,139.84000	1.13984	1,049,590	2.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.19	Put			1,196.45000	1.19645	1,106,070	2.72	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,092.45000	1.09245	1,180,130	2.76	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			988.58000	0.98858	909,170	2.76	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,104.10000	1.10410	1,192,320	2.76	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			978.95000	0.97895	900,080	2.76	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,115.82000	1.11582	1,204,580	2.76	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			969.39000	0.96939	891,060	2.76	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			873.38000	0.87338	950,090	2.72	0.00	0	51
Total R207 Option												0.00	0	113
Total For R207												0.00	0	52,378
R208	On	03/11/2016	Bond Future			8.42306	94.67284	8.47610	94.48867		4.78	0.00	0	30,188
R208	On	02/02/2017	Bond Future			8.46500	96.50688	8.52178	96.31910		4.46	0.00	0	0
R208	On	04/05/2017	Bond Future			8.48539	95.05414	8.54558	94.86505		4.30	0.00	0	0
Total R208 Future												0.00	0	30,188
R208	On	03/11/2016	Bond Future	9.58	Call			3,758.86000	3.75886	3,937,290	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			23.24000	0.02324	17,500	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,790.86000	3.79086	3,969,500	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			22.24000	0.02224	16,710	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,726.88000	3.72688	3,905,080	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			24.28000	0.02428	18,310	5.05	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,368.04000	1.36804	1,471,760	4.62	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			978.52000	0.97852	894,460	4.62	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,386.59000	1.38659	1,491,150	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			964.21000	0.96421	880,990	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,349.38000	1.34938	1,452,270	4.62	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			992.73000	0.99273	907,840	4.62	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,649.86000	1.64986	1,544,590	4.39	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,143.20000	1.14320	1,227,710	4.39	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,632.93000	1.63293	1,528,350	4.39	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,114.32000	1.11432	1,197,450	4.39	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,667.23000	1.66723	1,561,270	4.39	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,128.55000	1.12855	1,212,370	4.39	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	30,188
R209	On	03/11/2016	Bond Future			9.50529	72.06636	9.54156	71.81952		14.65	792,729.96	11	35,483
R209	On	02/02/2017	Bond Future			9.54899	73.46245	9.58628	73.21086		14.40	0.00	0	0
R209	On	04/05/2017	Bond Future			9.58455	71.79604	9.62261	71.54119		14.80	0.00	0	0
Total R209 Future												792,729.96	11	35,483
R209	On	03/11/2016	Bond Future	8.81	Call			292.64000	0.29264	319,500	14.55	0.00	0	345
R209	On	03/11/2016	Bond Future	8.81	Put			5,532.99000	5.53299	5,313,010	14.55	0.00	0	0

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	03/11/2016	Bond Future	8.87	Call			354.06000	0.35406	385,730	14.58	0.00	0	250
R209	On	03/11/2016	Bond Future	8.87	Put			5,143.11000	5.14311	4,927,940	14.58	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Call			583.27000	0.58327	631,440	14.69	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Put			4,115.12000	4.11512	3,916,450	14.69	0.00	0	345
R209	On	03/11/2016	Bond Future	9.42	Call			1,455.01000	1.45501	1,552,580	15.03	0.00	0	120
R209	On	03/11/2016	Bond Future	9.42	Put			2,287.44000	2.28744	2,138,170	15.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,958.47000	4.95847	5,161,170	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			387.45000	0.38745	343,310	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Call			599.75000	0.59975	649,020	14.70	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Put			4,058.62000	4.05862	3,861,050	14.70	0.00	0	250
R209	On	03/11/2016	Bond Future	9.34	Call			1,228.38000	1.22838	1,314,600	14.96	0.00	0	0
R209	On	03/11/2016	Bond Future	9.34	Put			2,616.72000	2.61672	2,456,100	14.96	0.00	0	345
R209	On	03/11/2016	Bond Future	10.26	Call			5,009.52000	5.00952	5,213,110	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			377.25000	0.37725	334,000	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Call			1,546.11000	1.54611	1,648,010	15.06	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Put			2,171.73000	2.17173	2,026,790	15.06	0.00	0	250
R209	On	03/11/2016	Bond Future	10.24	Call			4,907.56000	4.90756	5,109,350	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			397.89000	0.39789	352,840	15.56	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			2,735.92000	2.73592	2,855,830	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			2,980.68000	2.98068	2,849,000	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			2,669.72000	2.66972	2,787,740	14.88	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			3,049.95000	3.04995	2,916,380	14.88	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			2,702.71000	2.70271	2,821,680	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			3,015.16000	3.01516	2,882,540	14.89	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			3,144.26000	3.14426	3,261,440	15.23	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			4,106.35000	4.10635	3,968,680	15.23	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			3,081.35000	3.08135	3,197,000	15.21	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			4,179.94000	4.17994	4,040,740	15.21	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			3,112.73000	3.11273	3,229,140	15.22	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			4,143.02000	4.14302	4,004,580	15.22	0.00	0	0
Total R209 Option												0.00	0	1,905
Total For R209												792,729.96	11	37,388
R210	On	03/11/2016	Bond Future			187.20703	187.20703	187.19982	187.19982			0.00	0	2,182
Total R210 Future												0.00	0	2,182
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			1,700.18000	1.70018	1,692,970		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			1,710.18000	1.71018	1,702,970		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			1,720.18000	1.72018	1,712,970		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	2,182
R211 On 03/11/2016 Bond Future			141.67604	141.67604	141.66929	141.66929			0.00	0	56
Total R211 Future									0.00	0	56
R211 On 03/11/2016 Bond Future	141.74	Call			0.00000	0.00000	0,000		0.00	0	0
R211 On 03/11/2016 Bond Future	141.74	Put			70.71000	0.07071	63,960		0.00	0	0
R211 On 03/11/2016 Bond Future	141.75	Call			0.00000	0.00000	0,000		0.00	0	0
R211 On 03/11/2016 Bond Future	141.75	Put			80.71000	0.08071	73,960		0.00	0	0
R211 On 03/11/2016 Bond Future	141.76	Call			0.00000	0.00000	0,000		0.00	0	0
R211 On 03/11/2016 Bond Future	141.76	Put			90.71000	0.09071	83,960		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			148.21603	148.21603	148.21087	148.21087			0.00	0	3,838
Total R212 Future									0.00	0	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			90.87000	0.09087	96,030		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			110.87000	0.11087	116,030		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			100.87000	0.10087	106,030		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	3,838
R213 On 03/11/2016 Bond Future			9.37907	82.78309	9.43082	82.43484		12.32	0.00	0	42,521
R213 On 02/02/2017 Bond Future			9.42784	84.38661	9.48126	84.03159		12.07	0.00	0	0
R213 On 04/05/2017 Bond Future			9.46381	82.53900	9.51858	82.17889		12.39	0.00	0	0
Total R213 Future									0.00	0	42,521
R213 On 03/11/2016 Bond Future	10.18	Call			5,131.50000	5.13150	5,429,050	13.09	0.00	0	0
R213 On 03/11/2016 Bond Future	10.18	Put			317.03000	0.31703	266,330	13.09	0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Call			5,184.10000	5.18410	5,482,790	13.09	0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Put			308.14000	0.30814	258,580	13.09	0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Call			5,236.84000	5.23684	5,536,640	13.09	0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Put			299.47000	0.29947	251,020	13.09	0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Call			2,466.68000	2.46668	2,633,720	12.37	0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			3,007.59000	3.00759	2,819,610	12.37	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			2,498.59000	2.49859	2,667,000	12.38	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			2,972.66000	2.97266	2,786,050	12.38	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			2,530.93000	2.53093	2,700,730	12.39	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			2,938.24000	2.93824	2,753,020	12.39	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			2,974.28000	2.97428	3,141,570	12.67	0.00	0	0

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	04/05/2017	Bond Future	9.37	Put			3,956.39000	3.95639	3,763,570	12.67	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			2,912.70000	2.91270	3,077,770	12.66	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			4,028.28000	4.02828	3,833,240	12.66	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			2,943.27000	2.94327	3,109,450	12.66	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			3,992.08000	3.99208	3,798,150	12.66	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	42,521
R214	On	03/11/2016	Bond Future			9.58613	72.33277	9.62239	72.07552		15.57	0.00	0	29,396
R214	On	02/02/2017	Bond Future			9.63156	73.73383	9.66884	73.47162		15.32	0.00	0	0
R214	On	04/05/2017	Bond Future			9.66605	71.92469	9.70407	71.65900		15.78	0.00	0	0
Total R214 Future												0.00	0	29,396
R214	On	03/11/2016	Bond Future	10.33	Call			5,163.49000	5.16349	5,372,660	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			435.58000	0.43558	387,500	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			5,215.53000	5.21553	5,425,620	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			424.59000	0.42459	377,430	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,267.69000	5.26769	5,478,700	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			413.83000	0.41383	367,590	16.53	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			2,985.40000	2.98540	3,113,210	15.69	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			3,047.43000	3.04743	2,913,030	15.69	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			3,020.48000	3.02048	3,149,260	15.70	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			3,012.35000	3.01235	2,878,920	15.70	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			3,055.96000	3.05596	3,185,710	15.71	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			2,977.77000	2.97777	2,845,310	15.71	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			3,325.75000	3.32575	3,448,180	16.08	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			4,341.25000	4.34125	4,197,990	16.08	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			3,358.73000	3.35873	3,481,940	16.08	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			4,302.97000	4.30297	4,160,490	16.08	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			3,392.10000	3.39210	3,516,100	16.09	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			4,265.20000	4.26520	4,123,510	16.09	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	29,396
Total for Bond												213,859,116.81	2,091	676,635
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 03/11/2016 GOVI			523.31800	523.31800	521.78100	521.78100				0.00	0	418
GOVI On 02/02/2017 GOVI			533.45300	533.45300	531.88600	531.88600				0.00	0	27
GOVI On 04/05/2017 GOVI			544.23400	544.23400	542.64900	542.64900				0.00	0	0
Total GOVI Future										0.00	0	445
GOVI On 03/11/2016 GOVI	476.11	Call			456,710.00000	45.67100	472,080,000			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			456,610.00000	45.66100	471,980,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.12	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
GOVI	On	03/11/2016	GOVI	476.13	Call			456,510.00000	45.65100	471,880,000		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			0.00000	0.00000	1,330,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			14,340.00000	1.43400	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			0.00000	0.00000	1,230,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			14,440.00000	1.44400	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			0.00000	0.00000	1,130,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			14,540.00000	1.45400	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,804,490.00000	280.44900	2,820,340,000		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			2,804,690.00000	280.46900	2,820,540,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Call			2,804,590.00000	280.45900	2,820,440,000		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	445
Total for GOVI												0.00	0	445
AL37	On	03/11/2016	Index Future			500.66200	500.66200	499.67500	499.67500			0.00	0	14
AL37	On	02/02/2017	Index Future			510.35900	510.35900	509.35300	509.35300			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			576.11500	576.11500	574.28000	574.28000			0.00	0	9
AL7T	On	02/02/2017	Index Future			587.27300	587.27300	585.40200	585.40200			0.00	0	0
Total AL7T Future												0.00	0	9
Total For AL7T												0.00	0	9
ALBI	On	03/11/2016	Index Future			525.06800	525.06800	523.46400	523.46400			0.00	0	718
ALBI	On	02/02/2017	Index Future			535.23700	535.23700	533.60200	533.60200			0.00	0	0
ALBI	On	04/05/2017	Index Future			546.05400	546.05400	544.40000	544.40000			0.00	0	0
Total ALBI Future												0.00	0	718
Total For ALBI												0.00	0	718
IGOV	On	03/11/2016	Index Future			249.95000	249.95000	250.04200	250.04200			0.00	0	1,023
IGOV	On	02/02/2017	Index Future			254.80600	254.80600	254.89900	254.89900			0.00	0	57
IGOV	On	04/05/2017	Index Future			259.97000	259.97000	260.07200	260.07200			0.00	0	0
Total IGOV Future												0.00	0	1,080
Total For IGOV												0.00	0	1,080
ILBI	On	03/11/2016	Index Future			677.20900	677.20900	677.37300	677.37300			0.00	0	0
ILBI	On	02/02/2017	Index Future			690.36400	690.36400	690.53100	690.53100			0.00	0	155
Total ILBI Future												0.00	0	155

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ILBI										0.00	0	155
Total for Index										0.00	0	1,976
JIBAR f On 21/09/2016		Jibar Future	7.40000	92.60000	7.40000	92.60000				0.00	0	10
JIBAR f On 19/10/2016		Jibar Future	7.52000	92.48000	7.52000	92.48000				0.00	0	0
JIBAR f On 16/11/2016		Jibar Future	7.52000	92.48000	7.52000	92.48000				0.00	0	0
JIBAR f On 21/12/2016		Jibar Future	7.62000	92.38000	7.62000	92.38000				0.00	0	0
JIBAR f On 18/01/2017		Jibar Future	7.64000	92.36000	7.64000	92.36000				0.00	0	0
JIBAR f On 15/02/2017		Jibar Future	7.71000	92.29000	7.71000	92.29000				0.00	0	0
JIBAR f On 15/03/2017		Jibar Future	7.74000	92.26000	7.74000	92.26000				0.00	0	1,000
JIBAR f On 21/06/2017		Jibar Future	7.84000	92.16000	7.84000	92.16000				0.00	0	0
JIBAR f On 20/09/2017		Jibar Future	7.86000	92.14000	7.86000	92.14000				0.00	0	0
JIBAR f On 20/12/2017		Jibar Future	7.87000	92.13000	7.87000	92.13000				0.00	0	0
JIBAR f On 20/03/2018		Jibar Future	7.89000	92.11000	7.89000	92.11000				0.00	0	1,000
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	2,010
Total For JIBAR FUTURE										0.00	0	2,010
Total for Jibar										0.00	0	2,010
10Y ST On 17/12/2025		Interest Rate Swap	99.74740	99.74740	100.01653	100.01653				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	96.89036	96.89036	97.16178	97.16178				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	95.70634	95.70634	95.97707	95.97707				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	97.80014	97.80014	98.06760	98.06760				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	100.09168	100.09168	100.09389	100.09389				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.07796	100.07796	100.08498	100.08498				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.76815	99.76815	99.78167	99.78167				0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.89358	99.89358	99.91348	99.91348				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	100.24567	100.24567	100.27429	100.27429				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.60175	99.60175	99.63875	99.63875				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.34617	99.34617	99.38965	99.38965				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	99.52589	99.52589	99.56119	99.56119				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	99.04429	99.04429	99.20565	99.20565				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	98.46381	98.46381	98.62581	98.62581				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	97.85001	97.85001	98.01106	98.01106				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	98.19987	98.19987	98.36153	98.36153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 :										213,859,116.81	2,091	681,066
AA04 On 22/03/2017 Spot Bond				101.72902		101.70562				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	66.02810	100.00000	65.86815				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			11.40000	99.51057	11.45000	99.37555			2,280,000,000,000.00		200,000,000	5,900,000,000
Total AA05 SPOT									2,280,000,000,000.00		200,000,000	5,900,000,000
Total For AA05									2,280,000,000,000.00		200,000,000	5,900,000,000
AA06 On 15/04/2021 Spot Bond				101.19776		101.17432				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	11.41294	100.00000	11.38530				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.18500	101.09832	10.23500	100.89314				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	110.70800	10.00000	110.68000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.79568		100.77092				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				99.40022		99.37341				0.00	0	600,000,000
Total AB011 SPOT										0.00	0	600,000,000
Total For AB011										0.00	0	600,000,000
AB013 On 21/11/2018 Spot Bond			10.00500	98.99247	10.05500	98.87086				0.00	0	3,260,000,000
Total AB013 SPOT										0.00	0	3,260,000,000
Total For AB013										0.00	0	3,260,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.77581	100.00000	9.75213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	103.06030	10.84000	103.03074				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	10.20193	100.00000	10.18174				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	99.91222	11.37000	99.88219				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	9.78170	100.00000	9.75801				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	88.29465	11.81000	88.26672				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	9.88091	100.00000	9.85697				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	13.46221	100.00000	13.42960				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	14.61639	100.00000	14.59355				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	13.66863	100.00000	13.62595				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	13.65623	100.00000	13.62616				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				100.92339		100.89849				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			9.32000	103.99034	9.37000	103.93249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	111.70000	10.00000	111.67000				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			2.85000	280.43080	2.85000	280.35523				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				102.14348		102.12036				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				102.78884		102.76464				0.00	0	300,000,000
Total ABFN08 SPOT										0.00	0	300,000,000
Total For ABFN08										0.00	0	300,000,000
ABFN09: On 17/03/2026 Spot Bond				101.96298		101.93803				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				99.69473		99.67197				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				101.16762		101.14575				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12: On 09/04/2019 Spot Bond				100.82277		100.80033				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13: On 14/05/2020 Spot Bond				100.38064		100.35641				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14: On 14/05/2022 Spot Bond				100.36515		100.34043				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15: On 11/11/2020 Spot Bond				100.62466		100.60062				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16: On 11/11/2022 Spot Bond				99.85866		99.83448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				100.38899		100.36486				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			11.95000	102.80742	12.00000	102.68180				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				97.82512		97.79686				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				99.19605		99.16722				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				100.34219		100.31091				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			9.02000	103.33286	9.07000	103.22920				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				99.11224		99.08233				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	23.88568	100.00000	23.82782				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.15193		100.12442				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	29.35652	100.00000	29.28540				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				99.96999		99.94283				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	23.63814	100.00000	23.58087				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				99.92397		99.89855				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				96.76309		96.73727				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				93.82083		93.79654				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				95.07040		95.04289				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			5.79000	141.42359	5.79000	141.37446				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			5.79000	124.46455	5.79000	124.42122				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	9.71374	100.00000	9.69662				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			6.29000	107.09140	6.29000	107.05270				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.41536	100.00000	5.40581				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			6.87000	113.32274	6.87000	113.28017				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	8.93371	100.00000	8.90966				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				88.28865		88.25224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.18000	186.95126	2.18000	186.90425				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	188.87629	2.17000	188.82887				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	202.04618	1.82000	201.99735				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			8.71625	88.91783	8.76625	88.83993				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			8.71625	88.91783	8.76625	88.83993				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				101.91101		101.89060				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				101.21612		101.19337				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.58717		101.56421				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				101.16836		101.14401				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.82000	118.00462	2.82000	117.97297				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			2.63000	173.70774	2.63000	173.66196				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.53000	227.53412	2.52000	227.77463				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				99.22000		99.16000				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			10.24000	88.43782	10.29000	88.19807				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				112.52000		112.47000				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				102.51251		102.44503				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				107.62000		107.58000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				121.15000		121.15000				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	107.67013	9.63000	107.64247				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				111.58000		111.54000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.37500	102.84226	10.42500	102.50073				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.56000	92.62583	9.61000	92.43198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.92000	99.50116	10.97000	99.17342				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				100.88000		100.82000				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				99.76242		99.73849				0.00	216,000,000	72,000,000
Total ABN91 SPOT										0.00	216,000,000	72,000,000
Total For ABN91										0.00	216,000,000	72,000,000
ABN92 On 31/01/2019 Spot Bond				100.83126		100.80609				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.93000	105.86895	8.98000	105.77253				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			10.03500	101.55632	10.08500	101.35094				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			9.78500	101.16963	9.84000	100.97767				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.95269	9.20000	102.92753				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.26500	100.39066	10.31500	100.15504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.92500	100.75353	9.97500	100.56111			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			10.25000	100.81302	10.30000	100.56384			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			11.22000	98.52995	11.27000	98.22786			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.22000	99.58322	11.27000	99.24815			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			9.68500	97.48522	9.74000	97.29539		45,205,706,000,000.00	4,667,600,000	1,453,800,000	
Total ABS6 SPOT								15,205,706,000,000.00	4,667,600,000	1,453,800,000	
Total For ABS6								15,205,706,000,000.00	4,667,600,000	1,453,800,000	
ABS7 On 11/09/2026 Spot Bond			11.17000	85.70999	11.22000	85.41732		4,468,000,000,000.00	400,000,000	4,060,000,000	
Total ABS7 SPOT								4,468,000,000,000.00	400,000,000	4,060,000,000	
Total For ABS7								4,468,000,000,000.00	400,000,000	4,060,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	8.65408	100.00000	8.63503		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			3.04000	277.23549	3.04000	277.15935		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 31/01/2017 Spot Bond			3.65000	138.94361	3.65000	138.90322		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.29000	142.57575	2.29000	142.53953		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02802	100.00000	0.02795		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	25.09454	100.00000	25.03375		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				82.25351		82.30356				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				100.83879		100.81224				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				100.83879		100.81224				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				100.84284		100.81615				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.84284		100.81615				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				100.83475		100.80832				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	111.70000	10.00000	111.67000				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.95779		101.93187				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				102.00795		101.98133				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				102.02805		102.00115				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.98772		101.96138				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.89725		101.87216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.99500	102.01991	10.05000	101.83958				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				99.63894		99.61888				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				228.39281		228.66640				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				228.50512		228.77817				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.93747		101.91183				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	99.97612				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				101.66128		101.63489				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				100.93233		100.90666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.70000	10.00000	111.67000				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				102.33832		102.31471				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				102.08164		102.05870				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				101.94355		101.91782				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				102.19600		102.17212				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				101.90748		101.88225				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				101.83681		101.81256				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.60329	10.23000	104.57493				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				111.01870		110.99360				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			10.08000	101.28430	10.13000	101.13813				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				101.90134		101.87620				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	127.84759	1.75000	127.81695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/06/2017 Spot Bond				101.88721		101.86226				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				101.93766		101.91202				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				101.83674		101.81248				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				102.02603		101.99982				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				102.44398		102.42086				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				103.50850		103.48360				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				102.22605		102.20140				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.92739		101.90188				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				101.86594		101.84128				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				101.95151		101.92567				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.97773		101.95152				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL189 On 20/09/2022 Spot Bond				101.98387		101.95759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.98387		101.95759				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				102.09911		102.07124				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.89725		101.87216				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				102.08297		102.05532				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				102.81076		102.78540				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				102.09911		102.07124				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				105.10659		105.08580				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				102.01818		101.99143				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				102.01818		101.99143				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				161.53175		161.74255				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				162.67815		162.89024				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				101.78228		101.75878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.25359		100.23036				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				101.82053		101.79650				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.09144		100.06523				0.00	0	300,000,000
Total ACL213 SPOT										0.00	0	300,000,000
Total For ACL213										0.00	0	300,000,000
ACL214 On 20/09/2020 Spot Bond				92.94024		92.91536				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				101.79833		101.77460				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				101.79632		101.77263				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				101.91934		101.89394				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.57999		100.55406				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				101.01015		100.98444				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.99580		100.97047				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.91125		101.88596				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.88098		101.85612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				99.79938		99.77381				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	32.96074	100.00000	32.88088				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	32.96074	100.00000	32.88088				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.11005		100.02148				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				99.92416		99.89875				0.00	0	300,000,000
Total ADCB05 SPOT										0.00	0	300,000,000
Total For ADCB05										0.00	0	300,000,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	30.35330	100.00000	30.27976				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	18.78949	100.00000	18.74398				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	4.08939	100.00000	4.07949				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				101.15426		101.13019				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				101.19162		101.16673				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				101.31606		101.28843				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A On 18/10/2039 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				101.11691		101.09366			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				101.12937		101.10585			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				101.44044		101.41006			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				101.37830		101.34930			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				101.88668		101.84645			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				101.70099		101.66486			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	39.80777	100.00000	39.70511			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	11.82012	100.00000	11.78964			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	12.32725	100.00000	12.28051		032,443,142,300,000.00	10,324,431,423	10,324,431,423	
Total AHY2U SPOT								12,443,142,300,000.00	10,324,431,423	10,324,431,423	
Total For AHY2U								12,443,142,300,000.00	10,324,431,423	10,324,431,423	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIG2U On 08/07/2026 Spot Bond			100.00000	10.04026	100.00000	10.00218		442,500,621,000,000.00	34,425,006,210	34,425,006,210	
Total AIG2U SPOT								12,500,621,000,000.00	34,425,006,210	34,425,006,210	
Total For AIG2U								12,500,621,000,000.00	34,425,006,210	34,425,006,210	
AIR01 On 15/03/2019 Spot Bond			9.61000	101.71044	9.66000	101.57584		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			10.53000	109.36310	10.58000	109.08929		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			9.98000	98.51269	10.03000	98.22836		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	15.42665	100.00000	15.39251		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			10.74000	97.32276	10.79000	96.95465		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			2.88500	177.21276	2.88500	177.16483		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
ANG01 On 09/12/2016 Spot Bond				102.12852		102.10455		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				101.67852		101.65420		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				101.78798		101.76199		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				100.63514		100.61043		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	42.91825	100.00000	42.81428		0.00	0	0	
Total AS116U SPOT								0.00	0	0	
Total For AS116U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS120L On 01/02/2018 Spot Bond			100.00000	41.73603	100.00000	41.63492			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	13.88536	100.00000	13.85172			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	13.88536	100.00000	13.85172			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	4.50650	100.00000	4.50012			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	0.05364	100.00000	0.05359			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
ASN002 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
ASN006 On 28/02/2017 Spot Bond				100.10090		100.08070			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				101.69538		101.67307			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				101.83680		101.81254			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				101.53070		101.49891			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01: On 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
ASN01: 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
ASN01: On 11/04/2017 Spot Bond				100.45000		100.41000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN02: On 09/06/2017 Spot Bond				115.91470		115.84805			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.78000	246.86276	2.77000	247.10604			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.35788		100.33165			0.00	0	200,000,000
Total ASN028 SPOT									0.00	0	200,000,000
Total For ASN028									0.00	0	200,000,000
ASN03: On 19/09/2017 Spot Bond				92.27224		92.24457			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.57945		100.55411			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			2.79500	219.75978	2.78500	219.98833			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				101.70749		101.68502			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.67202		101.64879			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				101.22301		101.20012			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				101.14535		101.12151			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				101.11074		101.08517			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.94860		100.92308			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.83140		100.80623			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				99.09404		99.09258			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.02275		100.00006			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				101.85625		101.83319			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0

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 07/02/2020 Spot Bond				100.63838		100.61353			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				87.53000		87.66548			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				102.16118		102.13244			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				101.85670		101.83217			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				99.76107		99.73701			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				101.25279		101.22623			0.00	0	16,400,000
Total ASN083 SPOT									0.00	0	16,400,000
Total For ASN083									0.00	0	16,400,000
ASN08: On 03/09/2020 Spot Bond				99.92016		99.89341			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				101.65488		101.63091			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				95.70950		94.85541			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0

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 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				101.38875		101.36506			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				101.11439		101.08944			0.00	285,000,000	95,000,000
Total ASN092 SPOT									0.00	285,000,000	95,000,000
Total For ASN092									0.00	285,000,000	95,000,000
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				100.59900		100.57351			0.00	351,000,000	117,000,000
Total ASN096 SPOT									0.00	351,000,000	117,000,000
Total For ASN096									0.00	351,000,000	117,000,000
ASN09: On 20/12/2020 Spot Bond				64.04953		64.19953			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111: On 02/12/2020 Spot Bond				99.99989		99.97567			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				101.90734		101.88211			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				99.87970		99.85554			0.00	480,000,000	160,000,000
Total ASN113 SPOT									0.00	480,000,000	160,000,000
Total For ASN113									0.00	480,000,000	160,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN11: On 27/01/2018 Spot Bond				100.91773		100.89380				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN12: On 20/12/2020 Spot Bond				102.42124		102.38891				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond				101.87213		101.84739				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.23332		100.20726				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.24245		100.21660				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.22972		100.20406				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				99.92824		99.90416				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				99.92884		99.90496				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				102.40109		102.36904				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				73.62059		73.58955				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.02000	137.47864	3.02000	137.44104				0.00	0	105,000,000
Total ASN137 SPOT										0.00	0	105,000,000
Total For ASN137										0.00	0	105,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 12/09/2016 Spot Bond				99.59254		103.36563				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				74.81304		74.92124				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				101.85693		101.83240				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				101.97647		101.94907				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
ASN14(On 04/05/2021 Spot Bond				100.74710		100.72115				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				100.74710		100.72115				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				87.90744		87.87646				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			3.06500	137.17132	3.06500	137.13363				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				94.76510		94.87755				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15: On 04/05/2021 Spot Bond				99.99993		99.97518				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			3.53000	159.09827	3.53000	159.05248				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				101.80679		101.76996				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				100.66502		100.63903				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.35848		100.33255				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 26/02/2017 Spot Bond				100.15698		100.13452				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	80.14214	100.00000	79.97342				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	45.59955	100.00000	45.48908				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	45.68000	100.00000	45.56934				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN40I On 20/12/2017 Spot Bond			100.00000	45.31798	100.00000	45.20819			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	65.63292	100.00000	65.47392			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	97.29543	100.00000	97.04139			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	32.50839	100.00000	32.42964			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	94.94819	100.00000	94.70842			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	2.69451	100.00000	2.68798			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	23.80900	100.00000	23.75132			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				99.78161		101.85628			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.58090		101.55837			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			9.47500	104.70887	9.52500	104.58950			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.34672		101.32398			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				99.69024		99.66735			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond			100.00000	23.91618	100.00000	23.85823				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.27835		100.25505				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			10.88500	97.87282	10.93500	97.68228				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			10.50500	99.07979	10.55500	98.85236				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	104.05931	9.30000	104.03361				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				99.64893		99.62491				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	36.90329	100.00000	36.81389				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				102.77239		102.74863				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.47000	104.61220	9.52000	104.53510				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				102.13157		102.09924				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			12.37624	101.33124	12.44216	101.21766				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			10.70248	101.78827	10.69758	101.75921				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17 On 30/09/2016 Spot Bond				102.13279		102.10318			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				102.14510		102.11566			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				102.14510		102.11566			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			12.49656	100.96406	12.53965	100.91118			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.24500	101.02532	12.29500	100.95356			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				102.00024		101.96837			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.17000	99.83581	12.22000	99.75404			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				102.05303		102.02195			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			11.95000	99.52516	12.00000	99.43480			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				102.00055		101.97030			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				102.04395		102.01300			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA35 On 31/03/2018 Spot Bond				100.84096		100.80831				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				98.79312		98.79312				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				100.51193		100.47953				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				97.24059		97.24059				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				102.04429		102.01335				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				101.98389		101.95392				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				101.98389		101.95392				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				102.04440		102.01345				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				101.74040		101.71430				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				102.16379		102.12926				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				102.19198		102.15868				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			15.84843	102.51667	15.86201	102.46860				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB04 On 31/03/2017 Spot Bond			14.72636	102.32189	14.75663	102.27161				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				102.60825		102.56829				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				102.60807		102.56810				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				102.60816		102.56819				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				102.69458		102.65323				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				102.30462		102.26952				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	75.25773	100.00000	75.10288				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	21.82856	100.00000	21.77568				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	19.86645	100.00000	19.81831				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	12.26324	100.00000	12.23353				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	12.26324	100.00000	12.23353				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	14.82683	100.00000	14.79092				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6L On 30/06/2035 Spot Bond			100.00000	12.84720	100.00000	12.81608			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	100.00000	100.00000	99.72678			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	89.09699	100.00000	88.88586			0.00	0	0
Total BC108U SPOT									0.00	0	0
Total For BC108U									0.00	0	0
BC110L On 15/09/2016 Spot Bond			100.00000	96.56085	100.00000	96.30607			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	86.69834	100.00000	86.49289			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	83.33333	100.00000	83.14351			0.00	0	0
Total BC112U SPOT									0.00	0	0
Total For BC112U									0.00	0	0
BC113L On 24/11/2016 Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0
Total BC113U SPOT									0.00	0	0
Total For BC113U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.99816		100.97595			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.32036		101.29836			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				100.41940		100.39647			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				100.92195		100.89924			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				101.25289		101.22946			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP3U On 30/06/2019 Spot Bond			100.00000	16.21597	100.00000	16.17669			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	16.21597	100.00000	16.17669			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			2.15000	194.31527	2.15000	194.26664			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			8.99000	161.25859	9.04000	160.32412			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			8.99000	161.78509	9.04000	160.85747			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.37500	94.24936	9.42500	93.89810			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			8.71000	100.76916	8.76000	100.67485			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.79432	100.00000	8.77302			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.61035	100.00000	7.59192			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	7.61035	100.00000	7.59192			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.07365	100.00000	8.05409			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00005	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	10.80191	100.00000	10.77575				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	14.92004	100.00000	14.88390				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				100.94483		100.92301				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				100.80543		100.78107				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				100.85725		100.83125				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.92625		100.89808				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	86.28842	100.00000	86.08491				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	86.28842	100.00000	86.08491				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42A: On 15/03/2017 Spot Bond				101.95896		101.93482				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				101.99134		101.96677				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			8.97000	103.99579	9.02000	103.94528				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				102.11407		102.08838				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				102.26092		102.23288				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	62.01349	100.00000	61.86326				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	62.01349	100.00000	61.86326				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				101.21393		101.18477				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.74500	100.70528	11.80000	100.53238				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				100.84058		100.81110				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			11.63500	96.37283	11.69000	96.19563				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			11.78500	98.62898	11.83500	98.44360				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL06 On 04/09/2025 Spot Bond				100.07566		100.04757			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.28000	98.01308	12.33000	97.77619			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				99.91515		99.88680			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			11.78500	103.62524	11.83500	103.43607			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				100.85378		100.82305			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			12.16500	104.94719	12.21500	104.73830			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				100.43511		100.40380			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			12.20500	98.70931	12.25500	98.49746			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGR02 On 10/11/2016 Spot Bond				106.34452		106.32301			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				104.57644		104.55260			0.00	0	0
Total BGR03 SPOT									0.00	0	0
Total For BGR03									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.13369		100.10936			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.41639		100.39315			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID06 On 30/06/2019 Spot Bond			9.38000	100.24841	9.43000	100.10254			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				103.20158		103.17052			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	98.47845	100.00000	98.14799			0.00	0	0
Total BSR18U SPOT									0.00	0	0
Total For BSR18U									0.00	0	0
BTC112 On 27/09/2016 Spot Bond				101.48043		101.45804			0.00	600,000,000	300,000,000
Total BTC112 SPOT									0.00	600,000,000	300,000,000
Total For BTC112									0.00	600,000,000	300,000,000
BTC115 On 04/10/2016 Spot Bond				101.31537		101.29316			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				100.98725		100.96505			0.00	0	0
Total BTC118 SPOT									0.00	0	0
Total For BTC118									0.00	0	0
BTC126 On 17/11/2016 Spot Bond				96.80355		96.79630			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				100.34739		100.32549			0.00	0	0
Total BTC127 SPOT									0.00	0	0
Total For BTC127									0.00	0	0
BTC131 On 05/09/2016 Spot Bond				99.93709		99.91612			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				99.87415		99.85318			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				99.47485		99.45384			0.00	1,000,000,000	500,000,000
Total BTC133 SPOT									0.00	1,000,000,000	500,000,000
Total For BTC133									0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC134 On 03/10/2016 Spot Bond				99.34543		99.32432				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				98.67003		98.64892				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				98.46014		98.43905				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				98.31627		98.29523				0.00	0	0
Total BTC139 SPOT										0.00	0	0
Total For BTC139										0.00	0	0
BTC140 On 28/11/2016 Spot Bond				98.16454		98.14344				0.00	0	0
Total BTC140 SPOT										0.00	0	0
Total For BTC140										0.00	0	0
BTC141 On 29/11/2016 Spot Bond				98.14226		98.12115				0.00	0	0
Total BTC141 SPOT										0.00	0	0
Total For BTC141										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	93.97822	100.00000	93.73969				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				101.70584		101.68109				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				101.76047		101.73488				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.87914		101.85531				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				100.35101		100.32561				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	11.23093	100.00000	11.16091				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BX162L On 01/10/2021 Spot Bond			100.00000	11.23093	100.00000	11.16091			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.26396	100.00000	11.19374			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	10.77785	100.00000	10.69437			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	33.82283	100.00000	33.74090			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			10.17000	105.26094	10.22000	105.22333			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				102.76130		102.73781			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			15.65000	92.64936	15.70000	92.53194			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				102.61109		102.58024			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			13.45000	97.16964	13.50000	97.03744			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			9.38000	102.75869	9.43000	102.69928			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				97.87158		97.83789			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			13.45000	94.58930	13.50000	94.44092			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20 On 14/12/2019 Spot Bond				100.58013		100.54760			0.00	400,000,000	200,000,000
Total CBL20 SPOT									0.00	400,000,000	200,000,000
Total For CBL20									0.00	400,000,000	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.48500	96.79410	10.53500	96.62337			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				100.40483		100.37783			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				100.85674		100.82987			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				100.66565		100.63973			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			10.78500	104.72885	10.83500	104.51766			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			10.89500	110.30474	10.94500	110.02473			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.95000	105.98622	11.00000	105.69241		15,330,000,000,000.00	1,400,000,000	350,000,000	
Total CCT02 SPOT								15,330,000,000,000.00	1,400,000,000	350,000,000	
Total For CCT02								15,330,000,000,000.00	1,400,000,000	350,000,000	
CCT03 On 15/03/2025 Spot Bond			10.97000	106.21181	11.02000	105.90688		21,940,000,000,000.00	2,000,000,000	1,000,000,000	
Total CCT03 SPOT								21,940,000,000,000.00	2,000,000,000	1,000,000,000	
Total For CCT03								21,940,000,000,000.00	2,000,000,000	1,000,000,000	
CGR10 On 08/12/2016 Spot Bond				99.80288		99.76991			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				102.92477		102.89542			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	111.69960	10.00000	111.67050			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR15 On 22/07/2017 Spot Bond				101.51285		101.48290			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				102.12525		102.09624			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				101.19104		101.16139			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	22.49975	100.00000	22.44524			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	32.94063	100.00000	32.86083			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	32.88306	100.00000	32.80340			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				101.69909		101.66741			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.61744		100.59337			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				100.78529		100.75445			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				100.85193		100.81838			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				102.08722		102.05651			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				101.66789		101.64355			0.00	0	0
Total CGR26 SPOT									0.00	0	0
Total For CGR26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.78394		101.75715			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				101.84445		101.81669			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				101.91413		101.88527			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.11429		100.02471			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.12215		100.03068			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	18.99608	100.00000	21.85713			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				101.00175		100.97383			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				101.02705		100.99840			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				101.06755		101.03772			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	101.70279	10.11000	101.67555			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	132.05183	3.14000	132.01521			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	99.95481	8.25000	99.97741			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.99000	134.30586	2.99000	134.26922			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	133.19944	2.40000	133.16510			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20 On 20/12/2016 Spot Bond				102.61109		102.57614			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN21 On 17/10/2016 Spot Bond			9.32000	103.07562	9.37500	103.04255			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN21 On 20/10/2016 Spot Bond				101.12239		101.09787			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN22 On 20/10/2016 Spot Bond				101.12239		101.09787			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22 On 20/10/2016 Spot Bond			9.37000	103.05267	9.42500	103.01903			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.37000	103.05267	9.42500	103.01903			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN22 On 09/12/2016 Spot Bond			9.42000	101.76613	9.47500	101.72572			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN22 On 20/12/2016 Spot Bond				101.97797		101.95177			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN22 On 20/12/2016 Spot Bond				102.15147		102.12288			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	111.70000	10.00000	111.67000			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	111.70000	10.00000	111.67000			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				100.44358		100.41929			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.23224		100.20632			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	91.72744	13.50000	91.69488			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	100.22374	9.35000	100.19885			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.94224		101.91879			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.83851		101.81458			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.96956		101.94625			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.96956		101.94625			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.96956		101.94625			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN261 On 26/03/2017 Spot Bond				101.82034		101.79614			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.88000	103.67220	9.93000	103.53439			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN268 On 30/04/2017 Spot Bond				101.10960		101.08583			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				103.51797		103.49287			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				102.00399		101.97977			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.85693		101.83240			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				101.98115		101.95685			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.26883		100.24408			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.22846		100.19973			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				102.06093		102.03697			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.20966		100.18701			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.73211		100.70741			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				100.20306		100.23520			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				101.98380		101.95626			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				101.90665		101.87886			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				102.93720		102.91306			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	111.70000	10.00000	111.67000			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				101.74665		101.71941			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294 On 26/06/2017 Spot Bond				101.88841		101.86090			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				101.76714		101.73980			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				102.09297		102.06518			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.74671		101.71948			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				101.99704		101.97059			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				101.81010		101.78290			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN300 On 20/12/2017 Spot Bond				164.34046		164.34046			0.00	0	0
Total CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.67130		102.64498			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				165.19790		165.19790			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				163.56509		163.56509			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				163.56509		163.56509			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				164.62166		164.62166			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				100.50250		100.47492			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN314 On 14/11/2022 Spot Bond			11.52000	94.24236	11.57000	94.00871			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			12.04000	95.75154	12.09000	95.51204			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				101.74049		101.71439			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				102.12319		102.09499			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				100.49284		100.46581			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				101.01210		100.98709			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				100.90059		100.87324			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	102.97012	8.80500	102.94601			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN322 On 24/07/2017 Spot Bond				101.02053		100.99531			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.97198		101.94586			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				102.00225		101.97571			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				102.00225		101.97571			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				102.11908		102.09093			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				102.01839		101.99164			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				102.17979		102.15081			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				101.74049		101.71439			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				141.63302		141.63302			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.95265		100.92703			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				102.41561		102.38337			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				101.74919		101.72296			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				102.26017		102.23007			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				101.79632		101.77263			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				102.06256		102.03519			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				100.94487		100.91947			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34(On 30/06/2017 Spot Bond				101.70568		101.68013				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.89513		100.87111				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.10025		100.01399				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				100.84014		100.81469				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				101.00682		100.98195				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				101.75199		101.72890				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.70000	103.98311	10.75000	103.70070				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				101.88808		101.86312				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.75942		100.72970				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.84000	106.50132	12.89000	106.22729				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.78626		100.75546				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN367 On 06/08/2023 Spot Bond			12.87000	100.23436	12.92000	99.97686			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	105.80196	10.02000	105.77385			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				100.78626		100.75546			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				101.03182		101.00554			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				83.58686		83.57201			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.86283		101.83821			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				101.89713		101.87204			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				101.89730		101.87221			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				101.80488		101.77776			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			10.18500	103.35706	10.23500	103.15196			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				101.54276		101.51828			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				102.06883		102.04138			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.98000	102.57776	10.98000	102.54797			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	104.94887	11.00000	104.91833			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				102.09865		102.07078			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				101.03119		101.00754			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			12.63000	102.45935	12.68000	102.18244			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				102.27616		102.24583			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				101.89701		101.87192			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				101.08801		101.06023			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				102.00821		101.98159			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				101.55092		101.52742			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				101.81662		101.79264			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.90721		101.88198			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00009		99.97735			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				102.04862		102.02145			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				103.13769		103.10374			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.47739		100.45122			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				100.47497		100.44893			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				101.90711		101.88188			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				102.11884		102.09069			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				101.63603		101.61159			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				101.63603		101.61159			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				100.34186		100.31057			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond				93.39143		93.39143				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				101.91720		101.89183				0.00	500,000,000	500,000,000
Total CLN407 SPOT										0.00	500,000,000	500,000,000
Total For CLN407										0.00	500,000,000	500,000,000
CLN409 On 18/07/2020 Spot Bond				101.37784		101.34884				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				102.09872		102.07084				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				102.10880		102.08079				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				101.38405		101.35491				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				102.07855		102.05096				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				102.46148		102.42859				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				102.17936		102.15037				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				101.46472		101.43380				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	107.06424	4.00000	107.06424				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				102.09555		102.06653				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN419 On 20/12/2020 Spot Bond				102.28018		102.24980			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	45.49060	7.01000	45.48218			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 20/12/2020 Spot Bond				102.30033		102.26968			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 26/01/2021 Spot Bond				101.33736		101.30293			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				103.03530		102.99445			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				102.80387		102.76623			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				103.03530		102.99445			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 On 20/12/2020 Spot Bond				105.64195		105.61239			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				102.73341		102.69675			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				102.15953		102.13083			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.49178		100.46470			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				102.70321		102.66697			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN43(On 20/12/2020 Spot Bond				106.39059		106.39059			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN43(On 20/12/2020 Spot Bond				103.07783		103.03480			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN43(On 20/12/2020 Spot Bond				103.24650		103.20270			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN43(On 20/12/2020 Spot Bond				103.36714		103.32166			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN43(On 20/12/2020 Spot Bond				107.13222		107.13222			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN43(On 30/06/2017 Spot Bond				101.60120		101.57732			0.00	0	0
Total CLN435 SPOT									0.00	0	0
Total For CLN435									0.00	0	0
CLN43(On 20/12/2020 Spot Bond				102.08867		102.06093			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN43(On 20/12/2020 Spot Bond				101.97647		101.94907			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN43(On 22/01/2017 Spot Bond				103.70734		103.68232			0.00	0	0
Total CLN438 SPOT									0.00	0	0
Total For CLN438									0.00	0	0
CLN43(On 03/02/2021 Spot Bond				100.79446		100.76784			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN44(On 20/03/2021 Spot Bond				107.84339		107.84339			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN44(On 20/03/2021 Spot Bond				103.70843		103.65817			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN442 On 07/06/2017 Spot Bond				101.53425		101.51304				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				99.91613		99.89507				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				100.27705		100.24889				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			10.85500	104.85139	10.90500	104.63810				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				100.86920		100.84884				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				101.40659		101.38694				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				101.05972		101.03961				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				101.37172		101.35203				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				101.41807		101.39770				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				101.35241		101.33299				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			3.69000	132.98324	3.69000	132.94449				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			5.67000	95.04701	5.67000	95.01331				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN45 On 31/01/2025 Spot Bond			5.31000	97.63930	5.31000	97.60566			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				185.41126		184.64059			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.37500	94.24936	9.42500	93.89810			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			8.99000	161.25859	9.04000	160.32412			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.99000	161.78509	9.04000	160.85747			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				101.41629		101.39068			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				101.44725		101.42245			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				101.99811		101.97163			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				101.88514		101.86022			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				101.90740		101.88217			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				101.42357		101.39783			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF09 On 20/06/2017 Spot Bond				101.92758		101.90208				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				101.01210		100.98709				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				101.77824		101.75479				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.85692		101.83239				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.04091		100.01551				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				101.85686		101.83233				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				101.92728		101.90177				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.19291		100.16464				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				101.34783		101.32130				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			9.50000	105.60036	9.55500	105.57138				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			9.47500	101.41003	9.52500	101.30537				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			10.23500	112.37203	10.28500	112.08727				0.00	0	41,900,000,000
Total COJ05 SPOT										0.00	0	41,900,000,000
Total For COJ05										0.00	0	41,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			10.39500	106.13078	10.44500	105.92217			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			11.23000	103.53327	11.28000	103.20739			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			10.59000	100.19687	10.64000	99.91221			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			10.76500	96.10050	10.81500	95.85309			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			11.72000	94.71274	11.77000	94.39281		16,408,000,000,000.00	1,400,000,000	350,000,000	
Total COT02 SPOT								16,408,000,000,000.00	1,400,000,000	350,000,000	
Total For COT02								16,408,000,000,000.00	1,400,000,000	350,000,000	
COT03 On 05/06/2028 Spot Bond			11.72000	88.03756	11.77000	87.72851			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	15.68087	100.00000	15.64288			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	13.51303	100.00000	13.48030			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL03L On 12/12/2018 Spot Bond			100.00000	22.73782	100.00000	22.68273			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	22.06616	100.00000	22.01270			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	20.46286	100.00000	20.41274			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			12.16000	94.43566	12.21000	94.10312			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	31.44578	100.00000	31.36961			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	25.71064	100.00000	25.64836			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	31.95814	100.00000	31.88073			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			8.49500	101.27350	8.54500	101.20080			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	102.91941	6.86000	102.90056			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				100.31897		100.29587			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				100.68054		100.65782			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				100.88699		100.86301			0.00	0	0
Total DENG61 SPOT									0.00	0	0
Total For DENG61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 27/02/2017 Spot Bond				100.09034		100.06774			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				99.93583		99.91430			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				99.84071		99.81781			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				101.38333		101.35836			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	44.68747	100.00000	44.57921			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	44.68747	100.00000	44.57921			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	60.70365	100.00000	60.58346			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				102.41152		102.37934			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				101.51090		101.47293			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				102.12936		102.10107			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				64.22476		64.16605			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			9.92500	98.49968	9.97500	98.29046			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			9.83500	99.55581	9.89000	99.37401		336,357,000,000.00		34,200,000	17,100,000
Total DV22 SPOT								336,357,000,000.00		34,200,000	17,100,000

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 DV22									336,357,000,000.00	34,200,000	17,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	15.61942	100.00000	15.58504			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.23000	99.08823	10.28000	98.83044			2,046,000,000,000.00	200,000,000	100,000,000
Total DV23 SPOT									2,046,000,000,000.00	200,000,000	100,000,000
Total For DV23									2,046,000,000,000.00	200,000,000	100,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	10.60169	100.00000	10.57836			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	10.60169	100.00000	10.57836			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.30000	97.26343	10.35000	96.98649			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.38645	9.69000	100.36064			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.38645	9.69000	100.36064			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.09000	93.80094	11.14000	93.45680			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.40244	10.10000	100.37556			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.40244	10.10000	100.37556			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC01 On 16/09/2016 Spot Bond				101.71855		101.69691			0.00	0	0
Total DVC017 SPOT									0.00	0	0
Total For DVC017									0.00	0	0
DVC01 On 01/12/2016 Spot Bond				100.02191		100.00000			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				100.20937		100.18600			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				104.34086		104.31714			0.00	0	0
Total DVC021 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 DVC021									0.00	0	0
DVC02: On 16/09/2016 Spot Bond				101.69280		101.67028			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				101.74101		101.71785			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0
DVC02: On 16/03/2017 Spot Bond				103.94685		103.92336			0.00	0	0
Total DVC024 SPOT									0.00	0	0
Total For DVC024									0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.09108		100.06760			0.00	100,000,000	100,000,000
Total DVC25 SPOT									0.00	100,000,000	100,000,000
Total For DVC25									0.00	100,000,000	100,000,000
DVF16 On 19/11/2016 Spot Bond				100.32843		100.30591			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				101.57571		101.55359			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				101.20397		101.18131			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.16521		100.14277			0.00	40,000,000	10,000,000
Total DVF19 SPOT									0.00	40,000,000	10,000,000
Total For DVF19									0.00	40,000,000	10,000,000
E170 On 01/08/2020 Spot Bond			8.83500	116.30799	8.89000	116.08521			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	18.10801	100.00000	18.06816			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			9.80500	104.04968	9.86000	103.86215			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			9.98500	103.56902	10.03500	103.33438			0.00	0	0
Total ECN22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.23000	103.19680	10.28000	102.91336				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.03000	106.35478	3.02000	106.45545				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
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				101.27254		101.23791				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				101.03080		101.00297				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	17.93731	100.00000	17.89385				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			2.39000	107.14782	2.39000	107.12032				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	109.61009	2.25000	109.58237				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			2.40000	130.56255	2.40000	130.52899				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			2.40000	117.68059	2.40000	117.65035				0.00	0	0
Total EL29 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 EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.40000	116.91408	2.40000	116.88404			4,800,000,000,000.00	2,000,000,000	2,000,000,000
Total EL30 SPOT									4,800,000,000,000.00	2,000,000,000	2,000,000,000
Total For EL30									4,800,000,000,000.00	2,000,000,000	2,000,000,000
EL31 On 02/06/2031 Spot Bond			2.38000	109.78866	2.37000	109.89778			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			2.37000	107.57719	2.37000	107.54963			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	109.61009	2.25000	109.58237			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			10.31500	101.78327	10.36500	101.59732			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.05500	102.11516	10.10500	101.90720			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			10.77000	99.57925	10.82000	99.30075			0.00	0	300,000,000
Total EMM03 SPOT									0.00	0	300,000,000
Total For EMM03									0.00	0	300,000,000
EMM04 On 16/05/2028 Spot Bond			10.92500	95.77903	10.97500	95.50905			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.19000	101.82291	11.24000	101.59125			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			10.87000	99.91235	10.92000	99.72089			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.09929		100.01326			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				99.77702		101.89340			0.00	0	0
Total EPF003 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 EPF003										0.00	0	0
EPF003 On 06/11/2017 Spot Bond				100.62843		100.60399				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 06/11/2016 Spot Bond				100.60812		100.58450				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.33822		100.31374				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				99.99990		99.97689				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	21.02301	100.00000	20.97152				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	8.61102	100.00000	8.58993				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.68696		100.66402				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC21 On 22/02/2017 Spot Bond				100.25833		100.23452				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC24 On 04/11/2016 Spot Bond				100.64908		100.62655				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EPFC25 On 06/03/2017 Spot Bond				100.25264		100.22967				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC26 On 06/09/2017 Spot Bond				100.24479		100.22100				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				99.13943		99.10465				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	61.63951	100.00000	61.49018				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				97.90271		97.87158				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			12.95000	97.39396	13.00000	97.29306				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				99.51785		99.49116				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	24.77029	100.00000	24.71029				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	24.89547	100.00000	24.83516				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				99.58167		99.48911				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				100.40811		100.38276				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				100.40665		100.38101				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				100.42953		100.40283				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				100.44872		100.42043				0.00	0	0

Contract 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	111.70000	10.00000	111.67000				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				100.39329		100.36888				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.38853		100.36442				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				100.37822		100.35476				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				100.39326		100.36885				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				100.40776		100.38244				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				100.38977		100.36520				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				100.40382		100.37874				0.00	0	270,000,000

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 ERSA23 SPOT									0.00	0	270,000,000
Total For ERSA23									0.00	0	270,000,000
ES18 On 20/04/2018 Spot Bond			8.57000	104.40807	8.62000	104.30880		733,097,511,000,000.00	85,542,300,000	41,389,578,100	
Total ES18 SPOT								33,097,511,000,000.00	85,542,300,000	41,389,578,100	
Total For ES18								33,097,511,000,000.00	85,542,300,000	41,389,578,100	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.39158	9.25000	103.36604		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			9.36000	104.06871	9.41000	103.80194		116,209,861,560,000.00	12,415,583,500	3,916,078,800	
Total ES23 SPOT								16,209,861,560,000.00	12,415,583,500	3,916,078,800	
Total For ES23								16,209,861,560,000.00	12,415,583,500	3,916,078,800	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.03950	10.00000	101.01272		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			9.85000	91.04509	9.90000	90.74121		299,571,005,000,000.00	30,413,300,000	13,360,889,300	
Total ES26 SPOT								19,571,005,000,000.00	30,413,300,000	13,360,889,300	
Total For ES26								19,571,005,000,000.00	30,413,300,000	13,360,889,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.27116	7.85000	103.24943		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.44000	80.29226	10.47500	80.04404		287,640,368,000,000.00	123,337,200,000	62,306,256,300	
Total ES33 SPOT								17,640,368,000,000.00	123,337,200,000	62,306,256,300	
Total For ES33								17,640,368,000,000.00	123,337,200,000	62,306,256,300	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.48050	7.50000	103.45980		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			10.55000	84.95668	10.58500	84.67344		583,698,795,000,000.00	55,326,900,000	54,528,944,500	
Total ES42 SPOT								13,698,795,000,000.00	55,326,900,000	54,528,944,500	
Total For ES42								13,698,795,000,000.00	55,326,900,000	54,528,944,500	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.00088	8.50000	102.97745		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				99.90684		99.88011		0.00	0	7,500,000,000	
Total EXX01 SPOT								0.00	0	7,500,000,000	
Total For EXX01								0.00	0	7,500,000,000	
EXX02 On 19/05/2019 Spot Bond				98.14172		98.11464		0.00	0	0	

Contract 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	23.24615	100.00000	23.17357				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	23.35149	100.00000	23.27860				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	23.48558	100.00000	23.41226				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	23.61966	100.00000	23.54592				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				100.27422		100.24911				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.10071		100.01430				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.19449		100.17000				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.09980		100.01364				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.04696		100.02354				0.00	0	100,000,000
Total FIFB08 SPOT										0.00	0	100,000,000
Total For FIFB08										0.00	0	100,000,000
FIFB09 On 27/06/2019 Spot Bond				101.69342		101.66870				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				101.32033		101.29833				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				99.91411		99.89253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC29 On 06/12/2016 Spot Bond				99.91045		99.88809				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				100.48087		100.45797				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	0.24953	100.00000	0.24893				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	0.24953	100.00000	0.24893				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	11.25746	100.00000	11.23020				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	10.96171	100.00000	10.93516				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				101.91568		101.89209				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				101.94845		101.92158				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				102.10983		102.08373				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				102.23923		102.21146				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			10.06000	98.53606	10.11000	98.41104				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				101.84913		101.82785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				101.01145		100.98641				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				103.33848		103.31314				0.00	0	250,000,000
Total FRB11 SPOT										0.00	0	250,000,000
Total For FRB11										0.00	0	250,000,000
FRB12 On 02/06/2024 Spot Bond				99.88096		99.85627				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				95.61129		95.58737				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.88500	99.26515	10.93500	99.05842				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				101.01367		100.98578				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				101.52297		101.49403				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				101.69955		101.67021				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	12.49662	100.00000	12.46635				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				101.59578		101.56546				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			12.08500	105.62323	12.13500	105.41537				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				101.53320		101.50282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.75000	104.84507	10.80000	104.71369			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				102.88185		102.85464			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			2.29000	142.57575	2.29000	142.53953			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			2.64000	284.01388	2.64000	283.93896			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			2.53500	120.60408	2.53500	120.57264			0.00	0	3,192,000,000
Total FRBI25 SPOT									0.00	0	3,192,000,000
Total For FRBI25									0.00	0	3,192,000,000
FRBI28 On 31/03/2028 Spot Bond			3.54000	158.94414	3.54000	158.89836		70,800,000,000.00		20,000,000	10,000,000
Total FRBI28 SPOT								70,800,000,000.00		20,000,000	10,000,000
Total For FRBI28								70,800,000,000.00		20,000,000	10,000,000
FRBI33 On 07/12/2033 Spot Bond			3.29000	206.08763	3.28000	206.29534			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			3.76000	93.02049	3.76000	92.99315			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			7.21800	73.95609	7.21800	73.94227			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			9.25600	47.76050	9.25600	47.74692			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			9.50000	46.33267	9.51000	46.31945			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04 On 15/03/2017 Spot Bond			100.00000	62.01349	100.00000	61.86326			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05I On 13/10/2018 Spot Bond			100.00000	24.87137	100.00000	24.79371				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	45.80875	100.00000	45.69778				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				99.91048		99.88042				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				102.19997		102.17071				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				101.93767		101.91203				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				102.10314		102.07522				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				102.09911		102.07124				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12I On 20/06/2017 Spot Bond				102.01234		101.98567				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121:On 20/06/2017 Spot Bond				102.25040		102.22044				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123:On 20/06/2017 Spot Bond				102.06884		102.04139				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124: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
FRC125:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127:On 20/09/2017 Spot Bond				102.18369		102.15465				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				102.63317		102.59791				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				102.56266		102.52838				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142 On 20/09/2017 Spot Bond			100.09221	46.08428	100.09221	45.97255				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				101.90126		101.87611				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				107.71281		107.67896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				102.06267		102.03530				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				102.08288		102.05524				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				101.92348		101.89803				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				101.97797		101.95177				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				102.51236		102.47877				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16(On 20/12/2017 Spot Bond				101.94770		101.92192				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16(On 14/12/2018 Spot Bond			13.22500	76.76171	13.22500	76.73457				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				101.85094		101.82649				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				101.85296		101.82848				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				102.58327		102.54871				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16(On 20/06/2018 Spot Bond				101.86035		101.83479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168: On 31/01/2025 Spot Bond			3.76500	109.82419	3.76500	109.79197				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				101.99821		101.97173				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170: On 20/06/2018 Spot Bond				101.99821		101.97173				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				100.29774		100.27048				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				101.74049		101.71439				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				101.99821		101.97173				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				101.89722		101.87214				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				101.85888		101.83432				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				100.75270		100.72325				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				102.13299		102.10465				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				98.48941		99.68357				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 26/01/2021 Spot Bond				101.09415		101.06621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.41158		102.37940				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				102.40957		102.37741				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				101.97811		101.95191				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				101.97811		101.95191				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				101.47011		101.44677				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				101.53873		101.51423				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	111.70000	10.00000	111.67000				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				102.07462		102.04708				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				101.19190		101.16703				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				101.19190		101.16703				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.66544		100.63952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.63708	8.75000	100.61342				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				101.94574		101.91998				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	12.48509	100.00000	12.45484				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	11.54849	100.00000	11.52051				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				97.82061		97.78985				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	17.09498	100.00000	17.05357				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				102.03850		102.01147				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	60.53507	100.00000	60.38843				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				100.64858		100.62333				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	10.26241	100.00000	10.23754				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	41.26553	100.00000	41.16556				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.64854		100.62329				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 07/11/2017 Spot Bond			100.00000	40.97551	100.00000	40.87625			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				100.64720		100.62201			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				100.61958		100.59550			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				100.75491		100.72961			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				100.71571		100.69177			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			3.10000	136.93284	3.10000	136.89509			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				100.55954		100.53578			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				100.55335		100.52986			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				100.55335		100.52986			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				100.28322		100.25731			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				101.96621		101.94350			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC22(On 16/09/2016 Spot Bond				101.80687		101.78407			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0

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 30/03/2017 Spot Bond				101.87114		101.84297			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				102.06844		102.04099			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				101.66041		101.63636			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			3.96000	131.21942	3.96000	131.18024			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				102.89847		102.85952			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				101.39447		101.35851			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				98.37799		99.11477			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				99.58048		102.06345			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				99.04773		99.78416			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				101.15764		103.55793			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				102.37348		104.45607			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				97.87267		98.63621			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0

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				97.46519		98.22298			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				102.44719		102.39327			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				101.28501		101.82402			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				102.42317		102.36980			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				101.95362		101.91092			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				98.89272		99.56060			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				85.85359		86.52111			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				99.60054		101.78701			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				80.17340		82.15274			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				102.22801		102.20212			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				100.95362		100.92797			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.63000	133.37887	3.63000	133.34022			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67 On 20/09/2016 Spot Bond				102.09091		102.06315			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			3.68000	133.04909	3.68000	133.01034			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			3.66000	133.18090	3.66000	133.14219			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			4.11000	138.68362	4.11000	138.64162			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			4.18000	155.02530	4.18000	154.97795			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				101.05268		101.02425			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				101.85688		101.83235			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				102.07885		102.05126			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				102.37731		102.34560			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				102.30070		102.27005			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94A On 20/03/2017 Spot Bond				102.02456		101.99772			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96/ On 20/03/2017 Spot Bond				102.02254		101.99573			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				101.14232		101.11032			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	23.22544	100.00000	23.16918			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	64.50893	100.00000	64.35266			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11/ On 08/11/2016 Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13/ On 31/12/2019 Spot Bond			100.00000	16.41934	100.00000	16.37957			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.86496		101.84383			0.00	0	55,000,000
Total FRJ17 SPOT									0.00	0	55,000,000
Total For FRJ17									0.00	0	55,000,000
FRJ18 On 21/02/2018 Spot Bond				100.97984		100.95642			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				101.32145		101.29900			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				100.25373		100.23141			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				100.65641		100.63401			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.40054		102.37550			0.00	40,000,000	20,000,000
Total FRJ25 SPOT									0.00	40,000,000	20,000,000
Total For FRJ25									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS011 On 13/05/2021 Spot Bond			100.00000	3.83993	100.00000	3.83254			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	3.83993	100.00000	3.83254			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			2.16800	114.23841	2.16800	114.23841			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			2.49000	120.71371	2.49000	120.68241			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				101.01893		100.99622			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	101.14826	10.38000	101.12009			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	101.14826	10.38000	101.12009			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			2.63000	117.92095	2.63000	117.88993			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			2.73000	221.63640	2.72000	221.86781			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			2.60000	118.51286	2.60000	118.48179			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			2.76000	220.76786	2.75000	220.99794			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				101.05825		101.02870			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			3.02000	116.21789	3.02000	116.18610				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			2.79500	114.72774	2.79500	114.69704				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			2.79500	114.72774	2.79500	114.69704				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			2.88000	217.33490	2.87000	217.55973				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			2.93000	215.92374	2.92000	216.14642				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			2.55000	105.46478	2.55000	105.43726				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			2.96000	215.08242	2.95000	215.30382				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			3.70500	98.87195	3.70500	98.84309				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			3.24000	163.64441	3.24000	163.59861				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			3.52000	101.86940	3.52000	101.84018				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			3.23000	163.80385	3.23000	163.75804				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/11/2015 Spot Bond				108.94247						0.00	0	0
FRS130 On 11/11/2016 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total FRS130 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 FRS130									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.29000	162.84994	3.29000	162.80414			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			3.47000	201.37600	3.46000	201.57663			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				84.23124		84.38027			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			3.45000	103.03228	3.45000	103.00291			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			3.70500	98.87195	3.70500	98.84309			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			3.23000	106.79307	3.23000	106.76327			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			3.10000	165.89298	3.10000	165.84716			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			3.24000	207.42041	3.23000	207.63014			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				101.61953		101.59829			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				106.90158		106.88110			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			3.23000	163.80385	3.23000	163.75804			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.23000	163.80385	3.23000	163.75804			0.00	0	0
Total FRS143 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 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			3.52000	159.25257	3.52000	159.20678			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			3.32000	113.59435	3.32000	113.56235			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			2.80000	138.99249	2.80000	138.95529			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				85.02600		84.85800			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			3.58000	158.32935	3.58000	158.28359			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			3.62000	157.71736	3.62000	157.67159			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			3.29000	113.85369	3.29000	113.82173			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			3.59000	158.17610	3.59000	158.13034			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			3.63000	157.56478	3.63000	157.51903			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				100.57036		100.54819			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS154 On 07/12/2023 Spot Bond			2.40000	288.17604	2.40000	288.10187			0.00	0	0
Total FRS36 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 FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.29000	290.10800	2.29000	290.03421				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.01000	277.73711	3.01000	277.66106				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			2.76000	139.26978	2.76000	139.23265				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				100.92984		100.90558				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			2.29000	142.57575	2.29000	142.53953				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				101.44420		101.42000				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				100.73912		100.71437				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			2.47000	117.85252	2.47000	117.82201				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	54.73673	104.97509	54.59674				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	70.24952	101.07593	70.07769				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	65.57094	100.44759	65.41146				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	68.52105	100.76967	68.35391				0.00	0	0
Total FRS76 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 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			2.25000	125.14589	2.24000	125.35901				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			2.48000	121.11307	2.48000	121.08168				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				99.34502		99.34392				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			2.51000	120.83515	2.51000	120.80374				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.10994		100.02138				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			2.49000	286.60675	2.49000	286.53229				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				100.62428		100.59994				0.00	39,000,000	13,000,000
Total FRS94 SPOT										0.00	39,000,000	13,000,000
Total For FRS94										0.00	39,000,000	13,000,000
FRS96 On 24/08/2018 Spot Bond				100.10148		100.01494				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.22000	103.73325	7.27500	103.71061				0.00	0	0
Total FRX16 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 FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.44000	104.00224	8.47000	103.94962			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			8.60000	106.83410	8.65000	106.73402			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			9.06500	102.48904	9.12000	102.31449		453,250,000,000.00	50,000,000	50,000,000	
Total FRX19 SPOT								453,250,000,000.00	50,000,000	50,000,000	
Total For FRX19								453,250,000,000.00	50,000,000	50,000,000	
FRX20 On 01/10/2020 Spot Bond			9.35500	101.65504	9.40500	101.46536		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			10.11000	89.00068	10.16000	88.75936		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			10.26000	105.12198	10.31000	104.81434		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			10.63000	97.09311	10.68000	96.77585		208,817,846,000,000.00	19,644,200,000	46,322,100,000	
Total FRX26 SPOT								18,817,846,000,000.00	19,644,200,000	46,322,100,000	
Total For FRX26								18,817,846,000,000.00	19,644,200,000	46,322,100,000	
FRX30 On 31/01/2030 Spot Bond			10.73500	93.93757	10.77500	93.64469		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			10.78000	91.02793	10.83000	90.66573		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			11.00000	77.06372	11.03500	76.80908		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				101.70550		101.68305		0.00	0	0	
Total FS1A4 SPOT								0.00	0	0	
Total For FS1A4								0.00	0	0	
FS1A5 On 20/03/2038 Spot Bond				101.75593		101.73279		0.00	0	0	
Total FS1A5 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 FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				102.29948		102.27570				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				101.89722		101.87214				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				102.15949		102.13079				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				100.25293		100.22976				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.15528		100.13183				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				100.26093		100.23703				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				100.26981		100.24510				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				100.27720		100.25182				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				100.30969		100.28136				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	5.67366	100.00000	5.65992				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	0.95188	100.00000	0.94958				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	25.09454	100.00000	25.03375				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	4.21017	100.00000	4.19997				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	0.70635	100.00000	0.70464				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	9.94888	100.00000	9.91782				0.00	0	0
Total FS5A1U 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 FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	1.77069	100.00000	1.76516				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	0.31514	100.00000	0.31416				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	2.50541	100.00000	2.49934				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	2.72615	100.00000	2.71764				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	2.72615	100.00000	2.71764				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	2.72615	100.00000	2.71764				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	2.72615	100.00000	2.71764				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				101.29471		101.26927				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.06000	103.38185	10.11000	103.32527				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.19004		100.16608				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.19542		100.17080				0.00	0	0
Total GH31A2 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 GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.19756		100.17267				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.21143		100.18479				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.22846		100.19968				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.23909		100.20897				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
GPT38 On 29/11/2016 Spot Bond				100.14905		100.12776				0.00	0	0
Total GPT38 SPOT										0.00	0	0
Total For GPT38										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	15.54269	100.00000	15.50504				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	46.52468	100.00000	46.41197				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	17.41927	100.00000	17.37707				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	11.36047	100.00000	11.33295				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	17.75163	100.00000	17.69621				0.00	0	0
Total GRB05U 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 GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	11.93000	100.00000	11.89275				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	2.00181	100.00000	1.99591				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	70.73643	100.00000	70.59961				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	47.82540	100.00000	47.71927				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	32.02891	100.00000	31.93458				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	30.73596	100.00000	30.70184				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	16.01446	100.00000	15.96729				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	13.66043	100.00000	13.64526				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	8.00723	100.00000	7.98365				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	6.07130	100.00000	6.06456				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	4.01214	100.00000	4.00022				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	2.70136	100.00000	2.69836				0.00	0	0
Total GRB18U 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 GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	2.00181	100.00000	1.99591				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				101.22190		101.19868				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				101.00099		100.97623				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				101.05366		101.02754				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				101.94236		101.92082				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				99.77176		99.74877				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				100.27996		100.25431				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.70078		101.67713				0.00	0	0
Total GRT08 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 GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				101.29716		101.27373				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.44624		100.42183				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				100.41985		100.39483				0.00	40,000,000	20,000,000
Total GRT11 SPOT										0.00	40,000,000	20,000,000
Total For GRT11										0.00	40,000,000	20,000,000
GRT12 On 24/03/2020 Spot Bond				101.73764		101.71329				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	837,400,000
Total GRX01U SPOT										0.00	0	837,400,000
Total For GRX01U										0.00	0	837,400,000
GSIS04 On 05/12/2016 Spot Bond				99.93274		99.91034				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				101.87960		101.85704				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				106.20890		106.17534				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				101.09589		101.06164				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				101.11400		101.08548				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	89.60008	100.00000	89.38623				0.00	0	0
Total HCH01/JIBAR SPOT										0.00	0	0
Total For HCH01/JIBAR										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	13.03768	100.00000	13.00610				0.00	0	0
Total HIL01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.96106		101.93752				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				100.76092		100.73718				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				100.62815		100.60413				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				101.32847		101.30453				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				101.34260		101.31839				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				101.35849		101.33397				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				103.21596		103.19315				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	9.62860	100.00000	9.60528				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	9.62860	100.00000	9.60528				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.21415	100.00000	10.18941				0.00	0	0
Total HM1C4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.21415	100.00000	10.18941				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	10.96700	100.00000	10.94043				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	10.96700	100.00000	10.94043				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	11.88714	100.00000	11.85834				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.63793		100.61346				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	111.70000	10.00000	111.67000				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			9.85000	100.39346	9.90000	100.34534				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				100.30674		100.27868				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				100.29056		100.26397				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				101.40088		101.37325				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				101.27267		101.24633				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			9.02000	103.21992	9.07500	103.01466				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	14.27246	100.00000	14.24104				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.28000	290.28440	2.28000	290.21063				0.00	0	3,260,200
Total HWAY23 SPOT										0.00	0	3,260,200
Total For HWAY23										0.00	0	3,260,200
HWAY2 On 07/12/2024 Spot Bond			2.15000	299.26447	2.15000	299.18949				0.00	0	558,400
Total HWAY24 SPOT										0.00	0	558,400
Total For HWAY24										0.00	0	558,400
HWAY3 On 28/02/2033 Spot Bond			2.55000	101.06885	2.55000	101.04236				0.00	0	0
Total HWAY33 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 HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.58000	90.22470	10.61500	89.94454			0.00	0	5,470,000,000
Total HWAY34 SPOT									0.00	0	5,470,000,000
Total For HWAY34									0.00	0	5,470,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.94776	100.00000	9.92586			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			10.59000	89.95634	10.62500	89.67268			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.94773	100.00000	9.92584			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	92.87532	100.00000	92.63959			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	92.20154	100.00000	91.97276			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	82.20721	100.00000	82.02247			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				101.19386		101.17050			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	111.70000	10.00000	111.67000			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			1.87000	126.92216	1.87000	126.89134		28,799,870,000,000.00	15,401,000,000	25,638,953,300	
Total I2025 SPOT								28,799,870,000,000.00	15,401,000,000	25,638,953,300	
Total For I2025								28,799,870,000,000.00	15,401,000,000	25,638,953,300	
I2029 On 31/03/2029 Spot Bond			1.88000	101.05783	1.88000	101.03325		169,200,000,000.00	90,000,000	2,167,600,000	
Total I2029 SPOT								169,200,000,000.00	90,000,000	2,167,600,000	
Total For I2029								169,200,000,000.00	90,000,000	2,167,600,000	
I2033 On 28/02/2033 Spot Bond			1.92000	106.26576	1.92000	106.23974		33,158,400,000,000.00	17,270,000,000	36,125,714,400	
Total I2033 SPOT								33,158,400,000,000.00	17,270,000,000	36,125,714,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2033									13,158,400,000,000.00	17,270,000,000	36,125,714,400
I2038 On 31/01/2038 Spot Bond			1.87000	134.06449	1.87000	134.03196			144,746,694,565,000.00	77,404,649,500	218,800,942,600
Total I2038 SPOT									14,746,694,565,000.00	77,404,649,500	218,800,942,600
Total For I2038									14,746,694,565,000.00	77,404,649,500	218,800,942,600
I2046 On 31/03/2046 Spot Bond			1.99000	132.90463	1.99000	132.87191			136,570,516,000,000.00	68,628,400,000	137,984,200,000
Total I2046 SPOT									16,570,516,000,000.00	68,628,400,000	137,984,200,000
Total For I2046									16,570,516,000,000.00	68,628,400,000	137,984,200,000
I2050 On 31/12/2050 Spot Bond			1.98000	142.03893	1.98000	142.00404			36,030,554,208,000.00	18,197,249,600	105,002,044,700
Total I2050 SPOT									16,030,554,208,000.00	18,197,249,600	105,002,044,700
Total For I2050									16,030,554,208,000.00	18,197,249,600	105,002,044,700
IBL22 On 15/03/2018 Spot Bond			8.72000	106.42384	8.77000	106.32775			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				100.70872		100.68509			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			3.65000	138.94361	3.65000	138.90322			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			2.36000	142.07774	2.36000	142.04137			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				101.64807		101.62572			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			8.84000	103.54250	8.89000	103.44559			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				102.27229		102.24990			0.00	3,000,000,000	1,500,000,000
Total IBL42 SPOT									0.00	3,000,000,000	1,500,000,000
Total For IBL42									0.00	3,000,000,000	1,500,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.70000	10.00000	111.67000			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.38000	98.77643	9.43000	98.65201			0.00	0	0
Total IBL45 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 IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.83500	93.68877	9.89000	93.51684				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.23000	100.32373	9.28000	100.22814				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.04983	7.34000	103.02954				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			9.82500	98.44094	9.88000	98.24255				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.15067		100.12713				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.16000	98.91130	9.21000	98.80227				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				100.82263		100.79773				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				100.41456		100.39190				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			8.49000	100.42895	8.54000	100.38461				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.12000	100.58649	9.17000	100.45404				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.33000	100.05225	10.38000	99.77021				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				102.50506		102.48234				0.00	0	0
Total IBL61 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 IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.90125		100.87912				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				100.73078		100.70793				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				99.79857		99.77504				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				100.84583		100.82241				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				101.85706		101.83387				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			3.09000	137.00092	3.09000	136.96318				0.00	0	86,000,000
Total IBL67 SPOT										0.00	0	86,000,000
Total For IBL67										0.00	0	86,000,000
IBL68 On 29/06/2018 Spot Bond				101.56430		101.54092				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	30.35203	100.00000	30.27850				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				100.33597		100.31165				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.34536		100.32037				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				100.19434		100.16985				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.19968		100.17452				0.00	0	0
Total IBL77 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 IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.38000	101.14138	10.43000	100.89070				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			8.95000	103.21094	9.00000	103.07889				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	22.43448	100.00000	22.38013				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	11.68327	100.00000	11.65497				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				100.90279		100.87899				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				101.76237		101.73850				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	19.81364	100.00000	19.75177				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				100.26997		100.24526				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.27874		100.25323				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.25000	103.93147	9.30000	103.78724				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			9.82500	104.74697	9.87500	104.53239				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	14.96675	100.00000	14.93380				0.00	0	0
Total IBL88/R208 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/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.18290		100.15672				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	18.92930	100.00000	18.87019				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				99.99988		99.97725				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				101.29790		101.27405				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond			100.00000	19.92990	100.00000	19.84130				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02595	100.00000	0.02589				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				100.97004		100.94816				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				100.72761		100.70452				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			10.14500	97.03329	10.19500	96.84767				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.15788		100.13372				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				99.80740		99.78255				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			10.82000	95.78576	10.87000	95.50292				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				100.44607		100.42166				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			11.59000	101.22484	11.64000	100.85598				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	100.42276	5.00000	100.40929				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	101.85202	5.00000	101.83828				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	101.86835	4.00000	101.85739				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	101.50452	4.00000	101.49354				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.22000	99.12716	9.27000	98.82339				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			8.53500	104.22282	8.58500	104.01058				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	8.85667	100.00000	8.83521				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	56.27965	100.00000	56.14331				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	39.67821	100.00000	39.58209				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	3.69872	100.00000	3.69172				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	10.87235	100.00000	10.84602				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	12.63644	100.00000	12.60583				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	17.31771	100.00000	17.27576				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	9.53465	100.00000	9.51355				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	94.66405	100.00000	94.42560				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	13.30719	100.00000	13.27496				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	20.47003	100.00000	20.41989				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	79.87994	100.00000	79.71177				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	56.86457	100.00000	56.73518				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	40.82312	100.00000	40.73023				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	81.80820	100.00000	81.62840				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	11.57591	100.00000	11.54787				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	13.49136	100.00000	13.45867				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	60.38311	100.00000	60.19859				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	15.31423	100.00000	15.23133				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	7.42740	100.00000	7.38719				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN333U On 28/02/2017 Spot Bond			100.00000	70.06424	100.00000	69.80852				0.00	0	0
Total IN333U SPOT										0.00	0	0
Total For IN333U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.96808		101.94130				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				102.43004		102.40613				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	102.69212	6.50000	102.67417				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	111.70000	10.00000	111.67000				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				101.92872		101.90249				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				99.92642		99.90192				0.00	0	0
Total ING232 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 ING232									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.66984		100.63811			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				101.34212		101.31254			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				100.70933		100.67746			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.38500	102.02876	12.43500	101.82717			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	98.91599	100.00000	98.64865			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	111.70000	10.00000	111.67000			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				101.27147		101.24761			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			8.57000	103.53245	8.62500	103.47631			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				101.68444		101.66186			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				101.55619		101.53261			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				101.57682		101.55291			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				101.23673		101.21483			0.00	0	0
Total IPF10 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 IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.23232						0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.20174		101.17822				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				99.93046		99.90718				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				101.86844		101.84475				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				101.92098		101.89659				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				101.95250		101.92769				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				101.77202		101.74800				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				101.79164		101.76735				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				101.81126		101.78670				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				100.74795		100.72658				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			10.28500	99.29273	10.33500	99.08637				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			9.17000	104.79452	9.22000	104.71869				0.00	0	0
Total IPL6 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									0.00	0	0
IPL6/Rz On 28/09/2017 Spot Bond			100.00000	51.71811	100.00000	51.60427			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				101.44603		101.42267			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	32.27529	100.00000	32.19710			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				100.66564		100.64157			0.00	800,000,000	400,000,000
Total IPL8 SPOT									0.00	800,000,000	400,000,000
Total For IPL8									0.00	800,000,000	400,000,000
IPL8/Jif On 10/10/2020 Spot Bond			100.00000	11.92679	100.00000	11.89790			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00882		99.98396			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				102.67052		102.64518			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				99.89592		99.86980			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			3.34000	135.31024	3.34000	135.27207			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	100.24522	2.75000	100.23779			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			3.79000	155.14685	3.79000	155.10113			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				101.63323		101.60713			0.00	0	0
Total IV022 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 IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.44494		101.41877			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				101.11491		101.08817			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				97.70902		100.11838			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.23865		100.21158			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			3.87000	108.95522	3.87000	108.92295			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			3.87000	108.95522	3.87000	108.92295			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				99.73317		99.70631			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.25327		100.22480			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.70345		100.67185			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			12.08500	102.02006	12.13500	101.81816			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				101.88444		101.85237			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				101.34311		101.31194			0.00	0	0
Total IV036 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 IV036										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	23.67546	100.00000	23.61810				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.91000	108.81246	10.96000	108.70459				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				102.10956		102.08113				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			3.89000	153.65760	3.89000	153.61191				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA635 On 01/09/2016 Spot Bond			7.65000	99.97905	7.65000	99.87440				0.00	0	0
Total IVA635 SPOT										0.00	0	0
Total For IVA635										0.00	0	0
IVA636 On 08/09/2016 Spot Bond			7.65000	99.81173	7.65000	99.72827				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	99.66578	7.65000	99.58257				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	99.42998	7.75000	99.34609				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	99.22051	7.75000	99.13697				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	98.62133	7.85000	98.53773				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	98.35014				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	7.85000	98.20474				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			7.85000	98.10114	7.85000	98.01842			0.00	0	0
Total IVA647 SPOT									0.00	0	0
Total For IVA647									0.00	0	0
IVA648 On 01/12/2016 Spot Bond			7.85000	98.03908	100.00000	80.04386		240,995,000,000,000.00	30,700,000,000	30,700,000,000	
Total IVA648 SPOT								10,995,000,000,000.00	30,700,000,000	30,700,000,000	
Total For IVA648								10,995,000,000,000.00	30,700,000,000	30,700,000,000	
IVA649 On 08/12/2016 Spot Bond			100.00000	79.00433	100.00000	78.83369		0.00	0	0	
Total IVA649 SPOT								0.00	0	0	
Total For IVA649								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	111.70000	10.00000	111.67000		0.00	0	0	
Total IVC005/JIBAR SPOT								0.00	0	0	
Total For IVC005/JIBAR								0.00	0	0	
IVC016 On 31/05/2017 Spot Bond				100.04486		100.02248		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				101.12079		101.09673		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				101.30517		101.28119		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				101.24253		101.21908		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				101.81643		101.79248		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				100.43306		100.40927		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				101.51253		101.48847		0.00	0	0	
Total IVC027 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 IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.93821		100.91512				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				101.58368		101.56007				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.61850		101.59434				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				95.81062		95.78344				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			9.72000	100.13585	9.77000	99.98809				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	19.17855	100.00000	19.13634				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	18.80799	100.00000	18.76243				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			9.95500	98.69839	10.00500	98.48516				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				100.87883		100.85445				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				101.43921		101.41677				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				100.65203		100.62664				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				100.28012		100.25447				0.00	0	0
Total IVC049 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 IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				99.92931		99.90564				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				100.74912		100.72407				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.57093		100.54540				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				101.73330		101.70814				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				101.51079		101.48676				0.00	1,070,000,000	1,070,000,000
Total IVC058 SPOT										0.00	1,070,000,000	1,070,000,000
Total For IVC058										0.00	1,070,000,000	1,070,000,000
IVC060 On 31/07/2018 Spot Bond				100.81845		100.79368				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				101.62814		101.60340				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				100.67544		100.64911				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				102.00178		101.97708				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				99.75848		99.73415				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				101.76603		101.74277				0.00	0	1,000,000,000
Total IVC066 SPOT										0.00	0	1,000,000,000
Total For IVC066										0.00	0	1,000,000,000
IVC067 On 04/02/2017 Spot Bond				100.72352		100.69931				0.00	0	0
Total IVC067 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 IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				101.15193		101.12673				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				101.13768		101.11218				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.74334		100.71846				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				100.25595		100.22994				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				100.25595		100.22994				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				101.30428		101.27924				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	10.89532	100.00000	10.84741				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				100.93568		100.90967				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				100.44763		100.42304				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	2.60550	100.00000	2.60057				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	33.42682	100.00000	33.34584				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	24.98635	100.00000	24.92583				0.00	0	0
Total IVC74U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	3.76422	100.00000	3.75707				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	1.66040	100.00000	1.65725				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	1.62607	100.00000	1.62299				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	99.93716	7.65000	99.95810				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				100.93904		100.91046				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				102.09078		102.06680				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				102.08064		102.05560				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				99.90355		99.87932				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				101.62849		101.60414				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				101.72563		101.69976				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	20.63698	100.00000	20.58698				0.00	0	0
Total KAP04U 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 KAP04U										0.00	0	0
KSB00/ On 31/08/2017 Spot Bond				100.05277		100.02638				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				100.94277		100.91402				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00/ On 05/08/2020 Spot Bond				100.86696		100.83654				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.37000	132.76601	9.42000	132.32607				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				101.54940		101.52833				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				99.83437		99.74835				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				99.96166		99.93993				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				101.62843		101.60490				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				99.26817		99.24265				0.00	0	450,000,000
Total LBK08 SPOT										0.00	0	450,000,000
Total For LBK08										0.00	0	450,000,000
LBK08/ On 30/10/2019 Spot Bond			100.00000	15.41174	100.00000	15.37440				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			10.50500	100.12885	10.56000	99.95541				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	102.50754	9.62000	102.48136				0.00	0	0
Total LBK11/R207 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 LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.20633	9.71000	100.18052			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				101.86863		101.84494			0.00	0	0
Total LBK13 SPOT									0.00	0	0
Total For LBK13									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	32.92291	100.00000	32.84316			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				100.79507		100.77103			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			9.38000	98.89465	9.43000	98.82613			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			9.62000	100.31286	9.67000	100.21646			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			10.45500	96.37505	10.51000	96.17861			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				99.74474		102.15550			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				102.95647		102.92035			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				99.75828		99.73396			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				100.63668		100.60162			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			13.45000	103.72520	13.50000	103.59592			0.00	0	0
Total LHL18 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 LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.40500	103.99192	14.46000	103.81555			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				100.26576		100.23230			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.27274		100.24776			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				100.28751		100.26119			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				100.30522		100.27728			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				100.50601		100.48346			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				99.77425		101.79104			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				100.69184		100.66938			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				96.96519		96.94351			0.00	0	0
Total MAQ083 SPOT									0.00	0	0
Total For MAQ083									0.00	0	0
MAQ08 On 29/09/2016 Spot Bond				94.46068		94.20222			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				98.85433		98.83350			0.00	0	0
Total MAQ086 SPOT									0.00	0	0
Total For MAQ086									0.00	0	0
MAQ08 On 12/12/2016 Spot Bond				97.90610		97.88537			0.00	0	0
Total MAQ087 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 MAQ087										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.04238		100.02118				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.04263		100.02131				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.70020		102.68121				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				102.86801		102.84809				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				100.04121		100.02060				0.00	0	0
Total MAQ011 SPOT										0.00	0	0
Total For MAQ011										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				102.00137		101.97112				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				101.74182		101.71940				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				99.79578		99.77520				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				100.59807		100.57685				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				101.12138		101.09964				0.00	1,000,000,000	500,000,000
Total MBF039 SPOT										0.00	1,000,000,000	500,000,000
Total For MBF039										0.00	1,000,000,000	500,000,000
MBF04 On 07/08/2017 Spot Bond				100.63216		100.60947				0.00	30,000,000	1,530,000,000
Total MBF042 SPOT										0.00	30,000,000	1,530,000,000
Total For MBF042										0.00	30,000,000	1,530,000,000
MBF04 On 13/04/2018 Spot Bond				101.22994		101.20691				0.00	0	0
Total MBF045 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 MBF045									0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.45747		100.43357			0.00	30,000,000	10,000,000
Total MBF046 SPOT									0.00	30,000,000	10,000,000
Total For MBF046									0.00	30,000,000	10,000,000
MBF04 On 07/06/2019 Spot Bond				99.62257		99.59994			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04 On 13/03/2017 Spot Bond				101.84436		101.82100			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				101.82584		101.80220			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				100.37180		100.34875			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				100.39243		100.36808			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	22.03885	100.00000	21.97004			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				101.49664		101.47442			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	104.45949	2.30000	104.45949			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				99.46529		99.46529			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				101.47362		101.45382			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	62.08666	100.00000	61.93626			0.00	0	0
Total MBP29U 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 MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	41.42180	100.00000	41.32146				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	41.48847	100.00000	41.38797				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	39.81257	100.00000	39.71612				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	82.88288	100.00000	82.69663				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				100.83164		100.80863				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			9.35000	102.69505	9.40000	102.55594				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	105.81872	8.00000	105.79604				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			9.40000	102.26242	9.45000	102.12376				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	103.37733	8.91000	103.35271				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				103.56954		103.54446				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				101.42016		101.39576				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				101.47333		101.44799				0.00	0	0
Total MEFSA6 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 MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.65500	103.48522	8.70500	103.45610			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			9.37000	101.41247	9.42000	101.28421			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.21000	100.76995	10.26000	100.54181			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				101.74585		101.72285			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			10.20500	102.17269	10.26000	102.00204			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIIL02 On 31/05/2017 Spot Bond			9.58000	101.67309	9.63000	101.61195			0.00	0	0
Total MIIIL02 SPOT									0.00	0	0
Total For MIIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				102.10736		102.08396			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			10.08500	104.54145	10.13500	104.33502			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				99.40879		99.38401			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			12.02000	96.74729	12.07000	96.45472			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.36000	98.48579	11.41000	98.24741			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	97.87234	100.00000	97.61273			0.00	0	0
Total MMS01U 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 MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.28000	101.59668	9.33000	101.53630				0.00	0	0
Total MQB02 SPOT										0.00	0	0
Total For MQB02										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.28000	102.06942	9.33000	102.00332				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN05 On 28/09/2016 Spot Bond			100.00000	97.25710	100.00000	97.00900				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	74.51626	100.00000	74.37488				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	65.92815	100.00000	65.76843				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	21.21894	100.00000	21.15269				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	24.24115	100.00000	24.18750				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	9.19783	100.89771	9.17537				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	9.30106	100.61875	9.27840				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.77614		101.75272				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				101.79632		101.77263				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				102.01628		101.98955				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				112.14030		112.10398				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23U On 20/06/2023 Spot Bond			100.00000	12.84952	100.00000	12.81839				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23U On 20/06/2023 Spot Bond			100.00000	13.74479	100.00000	13.71150				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.41000	92.69576	10.46000	92.45965				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			9.98500	100.46279	10.03500	100.28145				0.00	0	2,000,000,000
Total NAM02 SPOT										0.00	0	2,000,000,000

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 NAM02									0.00	0	2,000,000,000
NAM03 On 01/08/2023 Spot Bond			10.28000	99.78689	10.33000	99.51847			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			10.77000	99.33349	10.82000	99.00876			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.69000	99.70049	9.74500	99.49044			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			10.09500	101.69062	10.14500	101.48757			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	104.24761	9.38000	104.22165			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			10.03000	102.84362	10.08000	102.55894			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				100.51425		100.49164			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.89500	99.45263	9.94500	99.24127			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			10.13500	94.99349	10.18500	94.77005			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				100.57431		100.49017			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			10.98000	92.18874	11.03000	91.90685		37,771,200,000,000.00	3,440,000,000	1,310,000,000	
Total NBK16A SPOT								37,771,200,000,000.00	3,440,000,000	1,310,000,000	
Total For NBK16A								37,771,200,000,000.00	3,440,000,000	1,310,000,000	
NBK17 On 22/04/2026 Spot Bond			11.15000	96.60923	11.20000	96.30422		0.00	0	1,220,000,000	
Total NBK17A SPOT								0.00	0	1,220,000,000	

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 NBK17A									0.00	0	1,220,000,000
NBK17I On 28/11/2016 Spot Bond				100.10758		100.02389			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18J On 01/06/2020 Spot Bond			9.83500	100.55913	9.89000	100.36562			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.61235		101.59020			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19J On 01/06/2022 Spot Bond			10.28500	99.67242	10.33500	99.43597			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				101.36132		101.33866			0.00	0	200,000,000
Total NBK19B SPOT									0.00	0	200,000,000
Total For NBK19B									0.00	0	200,000,000
NBK20J On 01/06/2026 Spot Bond			10.87000	99.57873	10.92000	99.26046			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				99.50912		99.48642			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21J On 21/07/2027 Spot Bond			11.42000	96.36369	11.47000	96.03864		2,284,000,000,000.00		200,000,000	100,000,000
Total NBK21A SPOT								2,284,000,000,000.00		200,000,000	100,000,000
Total For NBK21A								2,284,000,000,000.00		200,000,000	100,000,000
NBK21I On 10/11/2017 Spot Bond				100.45521		100.43192			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22J On 19/11/2022 Spot Bond			9.46000	105.68893	9.51000	105.42750			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				100.40030		100.37652			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23J On 19/11/2025 Spot Bond			11.07000	100.85370	11.12000	100.54452			0.00	0	0
Total NBK23A 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 NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.36620		100.34200				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			11.32000	100.70145	11.37000	100.36404				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.54435		100.52004				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			10.27000	102.26127	10.32000	101.99913				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				100.48684		100.46125				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26J On 10/05/2023 Spot Bond			100.00000	14.15452	100.00000	14.12336				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				101.09927		101.07398				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			10.96000	104.56639	11.01000	104.24028				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.03807		100.01607				0.00	0	1,000,000,000
Total NBK27B SPOT										0.00	0	1,000,000,000
Total For NBK27B										0.00	0	1,000,000,000
NBK28J On 02/08/2023 Spot Bond			10.28000	99.51236	10.33000	99.24435				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				100.34155		100.31683				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			10.77000	99.25396	10.82000	98.92903				0.00	0	0
Total NBK29A 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 NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.32069		100.29635			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				100.37836		100.35311			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.40032		100.37509			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.16855		100.14377			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				100.74220		100.71831			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				100.58675		100.56179			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				100.59909		100.57360			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.61437		100.58820			0.00	0	220,000,000
Total NBK36B SPOT									0.00	0	220,000,000
Total For NBK36B									0.00	0	220,000,000
NBK37I On 02/08/2019 Spot Bond				100.75467		100.73107			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				100.78385		100.75930			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.28000	110.92050	9.33000	110.75965		22,272,000,000,000.00	2,400,000,000	600,000,000	
Total NBK3A SPOT								22,272,000,000,000.00	2,400,000,000	600,000,000	
Total For NBK3A								22,272,000,000,000.00	2,400,000,000	600,000,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	24.48361	100.00000	24.42971		0.00	0	0	
Total NBK3A/R204 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 NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.54500	41.03354	11.59500	40.87164				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				100.82268		100.79697				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.18402		101.15870				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				100.46119		100.43584				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				101.81144		101.78754				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				101.65586		101.63234				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				100.82773		100.80482				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				101.89716		101.87207				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	10.39908	100.00000	10.37389				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.39908	100.00000	10.37389				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			10.71500	104.51637	10.76500	104.23308				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				101.88707		101.86212				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			10.75000	103.39827	10.80000	103.11725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.89716		101.87207				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				101.73172		101.70891				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.73180		101.70899				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				101.91321		101.88790				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				101.93338		101.90779				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00010		99.97722				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				101.31574		101.29207				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				101.79155		101.76654				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				101.38875		101.36506				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				101.09061		101.06353				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				99.12335		99.03526				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.92000	103.24053	10.97000	103.10056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				99.41627		99.38858				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				101.39569		101.36880				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.28541		101.25848				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				101.88487		101.85598				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			11.75500	100.49527	11.81000	100.29973				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				101.25952		101.23899				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	115.22142	9.44500	115.19253				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				100.41548		100.37720				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	111.70000	10.00000	111.67000				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	104.07868	13.50000	104.04154				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				99.78456		99.75385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.30000	182.59001	2.30000	182.54349			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			2.73000	118.81866	2.73000	118.78708			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	201.34960	3.45000	201.29833			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.12000	115.33591	3.12000	115.30404			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			3.38000	151.15604	3.38000	151.11316		3,380,000,000,000.00	1,000,000,000	1,000,000,000	
Total NILB14 SPOT								3,380,000,000,000.00	1,000,000,000	1,000,000,000	
Total For NILB14								3,380,000,000,000.00	1,000,000,000	1,000,000,000	
NILB15 On 31/03/2028 Spot Bond			3.45000	160.33754	3.45000	160.29176		34,500,000,000,000.00	10,000,000,000	11,247,724,800	
Total NILB15 SPOT								34,500,000,000,000.00	10,000,000,000	11,247,724,800	
Total For NILB15								34,500,000,000,000.00	10,000,000,000	11,247,724,800	
NMP20 On 24/07/2020 Spot Bond			9.25500	101.30301	9.31000	101.10140		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	63.40666	100.00000	63.28113		0.00	0	0	
Total NPL10U SPOT								0.00	0	0	
Total For NPL10U								0.00	0	0	
NQ1A10 On 22/05/2020 Spot Bond			9.88500	102.00334	9.94000	101.80515		0.00	0	0	
Total NQ1A10 SPOT								0.00	0	0	
Total For NQ1A10								0.00	0	0	
NQ1A16 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	
NQ1A17 On 22/05/2050 Spot Bond				100.25550		100.23196		0.00	0	0	
Total NQ1A17 SPOT								0.00	0	0	
Total For NQ1A17								0.00	0	0	
NQ1A18 On 22/05/2049 Spot Bond				100.25107		100.22793		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.40601		100.38186				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				100.25973		100.23569				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.24435		100.22170				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			10.08500	102.00301	10.14000	101.80490				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				100.25994		100.23599				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				100.25699		100.23331				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				100.27668		100.25120				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.28500	102.00270	10.34000	101.80468				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				100.26290		100.23868				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				100.26439		100.24004				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				100.28936		100.26272				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				100.31879		100.28947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.26882		100.24406				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				100.29673		100.26930				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			9.17500	109.22080	9.22500	109.09057				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			10.02000	114.19778	10.07000	113.92726				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			2.19500	182.95341	2.19500	182.90733				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			11.69000	106.70109	11.74000	106.33875				0.00	0	2,490,000,000
Total NRA028 SPOT										0.00	0	2,490,000,000
Total For NRA028										0.00	0	2,490,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	15.09073	100.00000	15.05734				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.86005		101.83614				0.00	0	500,000,000
Total NTC16 SPOT										0.00	0	500,000,000
Total For NTC16										0.00	0	500,000,000
NTC17 On 27/02/2017 Spot Bond				100.04819		99.96280				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				99.98809		99.90225				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				100.94488		100.92021				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.11101		100.02220				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.13563		100.04101				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT131 On 28/05/2020 Spot Bond			100.00000	18.33225	100.00000	18.28784				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				100.24279		100.15528				0.00	0	200,000,000
Total OML02 SPOT										0.00	0	200,000,000
Total For OML02										0.00	0	200,000,000
OML03 On 27/11/2019 Spot Bond			10.40500	99.34472	10.46000	99.17229				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				102.10556		102.07969				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			10.61500	101.94540	10.66500	101.77436				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.21000	101.06781	11.26000	100.84024				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			11.97000	99.61812	12.02000	99.33360				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				102.06831		102.04266				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.20000	103.79488	11.25000	103.55104				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			11.87000	102.46004	11.92000	102.16113				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	111.70000	10.00000	111.67000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	99.97793				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	99.97711				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				99.88564		99.86279				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				99.88857		99.86615				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				100.66708		100.64394				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				100.17466		100.15279				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				96.52962		96.50227				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				100.59642		100.57259				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	102.07855	10.01500	102.05929				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				100.89377		100.87049				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				100.91374		100.88992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.99953		100.97336			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.01946		100.99275			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	44.05849	9.01000	44.04788			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			7.42000	106.46863	7.47500	106.44481		808,780,000,000,000.00	109,000,000,000	336,680,435,200	
Total R159 SPOT								18,780,000,000,000.00	109,000,000,000	336,680,435,200	
Total For R159								18,780,000,000,000.00	109,000,000,000	336,680,435,200	
R159P On 15/09/2016 Spot Bond			7.25000	99.74245	7.30500	99.72059		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			8.97000	112.21531	9.02000	111.83480		720,858,924,982,000.00	1,316,706,680,600	1,607,836,251,500	
Total R186 SPOT								10,858,924,982,000.00	316,706,680,600	507,836,251,500	
Total For R186								10,858,924,982,000.00	316,706,680,600	507,836,251,500	
R187P On 21/12/2026 Spot Bond			8.93000	40.66124	8.93000	40.65153		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.85000	37.58358	8.85000	37.57469		0.00	0	0	
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	
R197 On 07/12/2023 Spot Bond			1.79000	299.08670	1.79000	299.01466		55,084,242,084,000.00	30,773,319,600	33,953,742,600	
Total R197 SPOT								55,084,242,084,000.00	30,773,319,600	33,953,742,600	
Total For R197								55,084,242,084,000.00	30,773,319,600	33,953,742,600	
R202 On 07/12/2033 Spot Bond			1.93000	246.40373	1.92000	246.67359		382,552,726,640,000.00	198,213,848,000	254,874,960,800	
Total R202 SPOT								12,552,726,640,000.00	198,213,848,000	254,874,960,800	
Total For R202								12,552,726,640,000.00	198,213,848,000	254,874,960,800	
R2023 On 28/02/2023 Spot Bond			8.63000	95.73564	8.68000	95.47552		776,934,380,000,000.00	1,017,026,000,000	777,484,837,400	
Total R2023 SPOT								16,934,380,000,000.00	017,026,000,000	777,484,837,400	
Total For R2023								16,934,380,000,000.00	017,026,000,000	777,484,837,400	
R203 On 15/09/2017 Spot Bond			7.72000	104.34623	7.77000	104.27558		837,582,152,000,000.00	1,921,966,600,000	773,740,000,000	

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 R203 SPOT									17,582,152,000,000.00	921,966,600,000	773,740,000,000
Total For R203									17,582,152,000,000.00	921,966,600,000	773,740,000,000
R2030 On 31/01/2030 Spot Bond			9.32500	90.68052	9.36500	90.37754			110,795,150,000,000.00	1,513,222,000,000	1,012,385,675,200
Total R2030 SPOT									10,795,150,000,000.00	513,222,000,000	1,012,385,675,200
Total For R2030									10,795,150,000,000.00	513,222,000,000	1,012,385,675,200
R2032 On 31/03/2032 Spot Bond			9.42000	94.02213	9.47000	93.62348			915,101,188,000,000.00	946,401,400,000	460,307,073,300
Total R2032 SPOT									15,101,188,000,000.00	946,401,400,000	460,307,073,300
Total For R2032									15,101,188,000,000.00	946,401,400,000	460,307,073,300
R2035 On 28/02/2035 Spot Bond			9.51000	94.56844	9.54500	94.25558			177,624,950,000,000.00	754,745,000,000	398,650,160,700
Total R2035 SPOT									17,624,950,000,000.00	754,745,000,000	398,650,160,700
Total For R2035									17,624,950,000,000.00	754,745,000,000	398,650,160,700
R2037 On 31/01/2037 Spot Bond			9.57500	91.18479	9.61000	90.87454			228,970,290,000,000.00	650,545,200,000	641,238,300,000
Total R2037 SPOT									18,970,290,000,000.00	650,545,200,000	641,238,300,000
Total For R2037									18,970,290,000,000.00	650,545,200,000	641,238,300,000
R204 On 21/12/2018 Spot Bond			7.95000	101.68022	8.00000	101.55508			040,488,420,755,000.00	1,640,313,008,900	635,256,672,000
Total R204 SPOT									10,488,420,755,000.00	640,313,008,900	635,256,672,000
Total For R204									10,488,420,755,000.00	640,313,008,900	635,256,672,000
R2040 On 31/01/2040 Spot Bond			9.60000	95.23753	9.63500	94.90485			232,441,600,000,000.00	857,546,000,000	456,716,066,700
Total R2040 SPOT									12,441,600,000,000.00	857,546,000,000	456,716,066,700
Total For R2040									12,441,600,000,000.00	857,546,000,000	456,716,066,700
R2044 On 31/01/2044 Spot Bond			9.62500	92.36980	9.66000	92.03528			587,649,225,000,000.00	996,119,400,000	879,730,000,000
Total R2044 SPOT									17,649,225,000,000.00	996,119,400,000	879,730,000,000
Total For R2044									17,649,225,000,000.00	996,119,400,000	879,730,000,000
R2048 On 28/02/2048 Spot Bond			9.59000	91.74650	9.62500	91.40335			512,287,751,747,000.00	1,304,722,393,300	1,185,791,500,000
Total R2048 SPOT									12,287,751,747,000.00	304,722,393,300	185,791,500,000
Total For R2048									12,287,751,747,000.00	304,722,393,300	185,791,500,000
R207 On 15/01/2020 Spot Bond			8.20500	98.19056	8.26000	98.01278			308,607,453,300,000.00	1,134,504,260,000	417,094,800,000
Total R207 SPOT									18,607,453,300,000.00	134,504,260,000	417,094,800,000
Total For R207									18,607,453,300,000.00	134,504,260,000	417,094,800,000
R208 On 31/03/2021 Spot Bond			8.38500	96.73977	8.43500	96.53831			908,136,241,363,500.00	823,868,365,100	563,324,358,500
Total R208 SPOT									18,136,241,363,500.00	823,868,365,100	563,324,358,500
Total For R208									18,136,241,363,500.00	823,868,365,100	563,324,358,500
R209 On 31/03/2036 Spot Bond			9.47000	74.19245	9.50500	73.93386			189,671,419,000,000.00	2,237,557,700,000	1,060,999,885,700
Total R209 SPOT									19,671,419,000,000.00	237,557,700,000	1,060,999,885,700
Total For R209									19,671,419,000,000.00	237,557,700,000	1,060,999,885,700
R210 On 31/03/2028 Spot Bond			1.89000	186.88942	1.89000	186.84391			83,172,505,374,000.00	44,006,616,600	109,940,219,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 SPOT									13,172,505,374,000.00	44,006,616,600	109,940,219,800
Total For R210									13,172,505,374,000.00	44,006,616,600	109,940,219,800
R211 On 31/01/2017 Spot Bond			2.25000	139.74093	2.25000	139.70553			137,126,171,475,000.00	60,944,965,100	35,176,965,100
Total R211 SPOT									17,126,171,475,000.00	60,944,965,100	35,176,965,100
Total For R211									17,126,171,475,000.00	60,944,965,100	35,176,965,100
R212 On 31/01/2022 Spot Bond			1.79000	146.19159	1.79000	146.15642			681,720,068,000,000.00	380,849,200,000	177,335,700,000
Total R212 SPOT									11,720,068,000,000.00	380,849,200,000	177,335,700,000
Total For R212									11,720,068,000,000.00	380,849,200,000	177,335,700,000
R213 On 28/02/2031 Spot Bond			9.34000	81.65609	9.39000	81.29591			063,146,109,054,000.00	1,184,491,018,100	790,130,361,300
Total R213 SPOT									13,146,109,054,000.00	184,491,018,100	790,130,361,300
Total For R213									13,146,109,054,000.00	184,491,018,100	790,130,361,300
R214 On 28/02/2041 Spot Bond			9.55000	71.34800	9.58500	71.07968			947,556,195,550,000.00	1,041,628,921,000	781,130,600,000
Total R214 SPOT									17,556,195,550,000.00	041,628,921,000	781,130,600,000
Total For R214									17,556,195,550,000.00	041,628,921,000	781,130,600,000
R230C On 15/09/2016 Spot Bond			7.25000	99.74245	7.30500	99.72059			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			7.30000	97.84736	7.35500	97.81221			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	94.02204	7.85000	94.00226			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	90.41447	7.90000	90.39533			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	86.39376	8.29000	86.37459			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	82.99193	8.27000	82.97355			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	79.73936	8.25000	79.72175			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	76.60469	8.24000	76.58780			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			8.54000	72.77277	8.54000	72.75615				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.52000	69.85022	8.52000	69.83430				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	66.58117	8.65500	66.56576				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	63.91674	8.62500	63.90199				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	61.37660	8.59500	61.36249				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	58.95437	8.56500	58.94087				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	56.68101	8.52500	56.66808				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	54.51624	8.48500	54.50387				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	49.83700	9.13000	49.82484				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	47.81285	9.09000	47.80124				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	45.88850	9.05000	45.87741				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	44.05849	9.01000	44.04788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			8.97000	42.31768	8.97000	42.30753			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			8.93000	40.66124	8.93000	40.65153			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	39.08463	8.89000	39.07534			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	37.58358	8.85000	37.57469			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				102.81819		102.79073			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				101.95125		101.92781			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	91.41347	100.00000	91.19267			0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	91.41347	100.00000	91.19267			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				102.28543		102.25885			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	59.22008	100.00000	59.07662			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	56.41632	100.00000	56.27965			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	67.13960	100.00000	66.97694			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB5 On 10/12/2016 Spot Bond			100.00000	99.87456	100.00000	99.60964				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	32.53064	100.00000	32.45183				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	93.04836	100.00000	92.82251				0.00	0	0
Total RCSC3U SPOT										0.00	0	0
Total For RCSC3U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	42.94440	100.00000	42.83366				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	9.73320	100.00000	9.70593				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	29.46244	100.00000	29.38646				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	21.17915	100.00000	21.12454				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	12.93187	100.00000	12.89852				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				99.76911		99.74585				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.35395		100.26839				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.07610		99.98905				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				101.84090		101.81592				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0

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 05/10/2016 Spot Bond				101.36581		101.34383			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00001		99.97875			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				101.67037		101.64746			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				102.11726		102.09425			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				100.00000	0.00000	99.97768			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				100.00004		99.97838			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				100.87500		100.85224			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				100.27878		100.25327			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	29.03554	100.00000	28.96520			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				100.28322		100.25731			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				100.26091		100.23701			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				100.55757		100.52639			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0

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 05/07/2018 Spot Bond				101.92653		101.89489				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				101.96253		101.92912				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				102.35598		102.31552				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	37.87763	100.00000	31.74502				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	20.04501	100.00000	17.52345				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	12.77425	100.00000	11.73091				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	9.87616	100.00000	9.43801				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				100.89185		100.86775				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.70507		100.68048				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				102.06300		102.04042				0.00	0	100,000,000
Total RES24 SPOT										0.00	0	100,000,000
Total For RES24										0.00	0	100,000,000
RES27 On 21/10/2016 Spot Bond				101.14942		101.12772				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				100.15596		100.07093				0.00	400,000,000	100,000,000
Total RES29 SPOT										0.00	400,000,000	100,000,000
Total For RES29										0.00	400,000,000	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
RES30 On 07/03/2021 Spot Bond				99.88306		102.13947			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.24650		101.22315			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				101.28370		101.26078			0.00	0	0
Total RES33 SPOT									0.00	0	0
Total For RES33									0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.19856		100.17305			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.20111		100.17528			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									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				95.25688		95.19150			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				102.27963		102.24614			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				88.46297		88.42125			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	102.36197	12.35000	102.32864			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	18.26462	100.00000	18.22038			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	21.07462	100.00000	21.02301			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04 On 07/10/2016 Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP08 On 30/04/2020 Spot Bond			100.00000	15.73908	100.00000	15.70095			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09 On 21/11/2016 Spot Bond			100.00000	84.06114	100.00000	83.87266			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				105.17551		105.12536			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				60.90718		60.89064			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			9.92000	103.80869	9.97000	103.59881			0.00	0	270,000,000
Total RW21 SPOT									0.00	0	270,000,000
Total For RW21									0.00	0	270,000,000
RW23 On 10/12/2023 Spot Bond			10.37000	97.83604	10.42000	97.56532			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			11.05000	96.97863	11.10000	96.63198			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			8.60000	103.38813	8.65500	103.35141			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	111.70000	10.00000	111.67000			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				100.39444		100.36969			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			9.82000	102.24223	9.87000	102.15796		7,856,000,000,000.00	800,000,000	800,000,000	
Total SBK14 SPOT								7,856,000,000,000.00	800,000,000	800,000,000	
Total For SBK14								7,856,000,000,000.00	800,000,000	800,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK15 On 23/01/2022 Spot Bond				101.20286		101.17916			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				101.41417		101.38795			0.00	0	400,000,000
Total SBK16 SPOT									0.00	0	400,000,000
Total For SBK16									0.00	0	400,000,000
SBK17 On 30/07/2024 Spot Bond				98.99430		98.96769			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				98.99417		98.96830			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				101.03309		101.00754			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				101.08355		101.05594			0.00	0	200,000,000
Total SBK20 SPOT									0.00	0	200,000,000
Total For SBK20									0.00	0	200,000,000
SBK21 On 28/01/2025 Spot Bond				100.77981		100.75109			0.00	0	200,000,000
Total SBK21 SPOT									0.00	0	200,000,000
Total For SBK21									0.00	0	200,000,000
SBK22 On 28/05/2025 Spot Bond				100.27056		100.17973			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.23000	100.29874	12.28000	100.06808			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				100.76221		100.73321			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.04346	100.00000	12.01429			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				101.22164		101.19115			0.00	600,000,000	300,000,000
Total SBK25 SPOT									0.00	600,000,000	300,000,000
Total For SBK25									0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK26 On 25/04/2021 Spot Bond			12.12500	104.74806	12.17500	104.54018			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			9.55000	101.63827	9.60000	101.54027		441,210,000,000.00		46,200,000	2,466,200,000
Total SBK9 SPOT								441,210,000,000.00		46,200,000	2,466,200,000
Total For SBK9								441,210,000,000.00		46,200,000	2,466,200,000
SBN33 On 15/09/2017 Spot Bond			9.12000	102.98612	9.17000	102.91299			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				102.15803		102.13553			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				101.51902		101.49485			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			8.56000	104.29317	8.61000	104.21974			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				102.12537		102.10202			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				102.65920		102.63454			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			9.82000	103.29929	9.87000	103.08267		78,560,000,000.00		8,000,000	4,000,000
Total SBS19 SPOT								78,560,000,000.00		8,000,000	4,000,000
Total For SBS19								78,560,000,000.00		8,000,000	4,000,000
SBS20 On 15/05/2026 Spot Bond			10.47000	100.45229	10.52000	100.12991			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.57832		101.55067			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.56668		100.54349			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24 On 24/05/2019 Spot Bond				100.76164		100.73697			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.36500	101.24237	9.41500	101.10004		5,338,050,000,000.00		570,000,000	624,400,000
Total SBS25 SPOT								5,338,050,000,000.00		570,000,000	624,400,000
Total For SBS25								5,338,050,000,000.00		570,000,000	624,400,000
SBS26 On 28/02/2017 Spot Bond			100.00000	67.09559	100.00000	66.97248		0.00		0	0
Total SBS26U SPOT								0.00		0	0
Total For SBS26U								0.00		0	0
SBS27 On 20/02/2024 Spot Bond			10.53000	98.31653	10.58000	98.03873		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				100.98930		100.96776		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			9.00000	101.17652	9.05000	101.03217		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			10.67000	87.47346	10.72000	87.18114		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				99.32131		101.37597		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			10.58000	97.12091	10.63000	96.78823		0.00		0	200,000,000
Total SBS31 SPOT								0.00		0	200,000,000
Total For SBS31								0.00		0	200,000,000
SBS32 On 19/09/2017 Spot Bond				101.56697		101.54405		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				101.75586		101.73274		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			10.77000	101.02607	10.82000	100.73923		0.00		0	1,650,000,000
Total SBS34 SPOT								0.00		0	1,650,000,000
Total For SBS34								0.00		0	1,650,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS35 On 29/01/2018 Spot Bond				101.10759		101.08504				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				100.77803		100.75445				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			9.23500	97.13399	9.29000	96.95606				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.33000	93.99151	10.38000	93.70233				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.69000	94.00643	10.74000	93.64648				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.15500	96.35392	10.20500	96.13744				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				100.75917		100.73472				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			10.27000	101.72978	10.32000	101.47908				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.38000	104.75204	10.43000	104.42893				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			10.50000	105.36781	10.55000	105.00960				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				100.56870		100.54474				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				100.95583		100.93102				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS46 On 15/02/2023 Spot Bond			9.83000	104.35984	9.88000	104.09233			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.45902		100.43378			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			3.09000	276.40186	3.09000	276.32559			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			3.25000	139.17049	3.25000	139.13152			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	98.81937	100.00000	98.60928			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	98.81937	100.00000	98.60928			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			3.48000	201.11815	3.47000	201.31838			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	47.22348	100.00000	47.10908			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				101.87486		101.84045			0.00	0	0
Total SGI004 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				101.24747		101.21327				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	96.58793	100.00000	96.33508				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
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.90000	138.80219	3.90000	138.76092				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	102.69212	6.50000	102.67417				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				102.33920		102.31578				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				102.46241		102.43872				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.22000	101.16721	9.27000	101.10344				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	101.53255	8.75000	101.50880				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.64772		102.98711				0.00	0	15,000,000
Total SHS06 SPOT										0.00	0	15,000,000
Total For SHS06										0.00	0	15,000,000
SHS11L On 19/11/2016 Spot Bond			100.00000	82.39278	100.00000	82.20721				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	111.70000	10.00000	111.67000				0.00	0	0
Total SHS11U/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 SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				99.76901		101.95901				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				101.88941		101.86544				0.00	0	200,000,000
Total SHS14 SPOT										0.00	0	200,000,000
Total For SHS14										0.00	0	200,000,000
SHS17 On 30/09/2016 Spot Bond			100.00000	95.33071	100.00000	95.08875				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	82.04963	100.00000	81.86930				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			9.32000	100.58535	9.37000	100.51241				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				100.69498		100.66908				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				101.61739		101.59318				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				101.67033		101.64529				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.28500	100.30889	10.33500	100.12790				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				101.67033		101.64529				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				101.87515		101.85102				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29 On 03/12/2018 Spot Bond			100.00000	23.51691	100.00000	23.45994				0.00	0	0
Total SHS29U 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 SHS29U									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			9.70500	98.66835	9.75500	98.55687			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				100.47643		100.45021			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			9.12000	102.98612	9.17000	102.91299			0.00	0	4,530,000,000
Total SNT01 SPOT									0.00	0	4,530,000,000
Total For SNT01									0.00	0	4,530,000,000
SNT02 On 12/04/2021 Spot Bond				101.41073		101.38468			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.33000	106.57981	11.38000	106.31658		33,990,000,000,000.00	3,000,000,000	1,500,000,000	
Total SNT03 SPOT								33,990,000,000,000.00	3,000,000,000	1,500,000,000	
Total For SNT03								33,990,000,000,000.00	3,000,000,000	1,500,000,000	
SPDA10 On 21/08/2021 Spot Bond			100.00000	1.75139	100.00000	1.74275		850,000,000,000,000.00	48,500,000,000	48,559,000,000	
Total SPDA10 SPOT								850,000,000,000,000.00	48,500,000,000	48,559,000,000	
Total For SPDA10								850,000,000,000,000.00	48,500,000,000	48,559,000,000	
SPDA4 On 21/08/2017 Spot Bond				100.45046		100.42651		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				100.26096		100.23706		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				100.26687		100.24243		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				100.26012		100.23605		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				100.26795		100.24316		0.00	0	0	
Total SPDA8 SPOT								0.00	0	0	
Total For SPDA8								0.00	0	0	
SPDA9 On 21/08/2019 Spot Bond			100.00000	8.86640	100.00000	8.82267		990,000,000,000,000.00	9,900,000,000	19,800,000,000	
Total SPDA9 SPOT								990,000,000,000,000.00	9,900,000,000	19,800,000,000	

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 SPDA9									10,000,000,000,000.00	9,900,000,000	19,800,000,000
SPG00 On 31/10/2016 Spot Bond				100.81650		100.79065			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				101.16704		101.14359			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			10.11500	96.94006	10.16500	96.77108			6,069,000,000,000.00	600,000,000	4,300,000,000
Total SSA06 SPOT									6,069,000,000,000.00	600,000,000	4,300,000,000
Total For SSA06									6,069,000,000,000.00	600,000,000	4,300,000,000
SSN00 On 01/03/2017 Spot Bond				100.02406		100.00016			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.76068		101.73511			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				101.00104		100.97628			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			9.95500	91.29225	10.00500	91.10086			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			9.95500	91.29225	10.00500	91.10086			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			9.62500	94.25418	9.68000	94.08151			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				101.87708		101.85230			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			8.60000	103.48806	8.65000	103.41583			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			2.75000	118.63722	2.75000	118.60562			0.00	0	0
Total SSN011 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 SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	98.30954	9.61500	98.28431				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	100.16012	8.50000	100.13723				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			10.99000	99.08320	11.04000	98.75717				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				100.00000	0.00000	99.97844				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.21000	70.21027	11.26000	69.91564				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				101.08418		101.05994				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				101.11097		101.08788				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				101.73335		101.70819				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				95.02110		94.99940				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				99.86294		99.83544				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				100.22788		100.20247				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				101.95284		101.92681				0.00	0	0
Total SSN033 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 SSN033										0.00	0	0
SSN03-On 02/06/2020 Spot Bond				99.99994		99.97599				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				100.41456		100.38881				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				101.01036		101.01036				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03-On 01/06/2021 Spot Bond				100.02526		99.99993				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03-On 26/01/2021 Spot Bond			9.55000	100.96798	9.55000	100.94238				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN03-On 16/08/2019 Spot Bond				100.40887		100.38505				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SY1307-On 12/09/2016 Spot Bond				99.79034		99.76937				0.00	0	0
Total SY1307 SPOT										0.00	0	0
Total For SY1307										0.00	0	0
SY130E-On 16/09/2016 Spot Bond				99.70623		99.68525				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				99.01318		98.99218				0.00	0	0
Total SY1312 SPOT										0.00	0	0
Total For SY1312										0.00	0	0
SY1314-On 03/11/2016 Spot Bond				98.69086		98.66975				0.00	0	0
Total SY1314 SPOT										0.00	0	0
Total For SY1314										0.00	0	0
SY131E-On 16/11/2016 Spot Bond				98.42036		98.39930				0.00	0	0
Total SY1315 SPOT										0.00	0	0
Total For SY1315										0.00	0	0
SY131E-On 28/11/2016 Spot Bond				98.14815		98.12982				0.00	0	0
Total SY1316 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 SY1316										0.00	0	0
SY1317 On 26/09/2016 Spot Bond			100.00000	93.83033	100.00000	93.58974				0.00	0	0
Total SY1317 SPOT										0.00	0	0
Total For SY1317										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.92000	98.37460	9.97000	98.06498				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.26539		100.24109				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				100.27574		100.25050				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.85500	98.20901	9.91000	98.04654				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				100.26070		100.23658				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				100.27143		100.24631				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			9.75500	102.51006	9.81000	102.30376				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				100.25055		100.22735				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				100.26070		100.23658				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				100.27084		100.24580				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			9.85500	101.79352	9.91000	101.58828				0.00	0	0
Total T13A16 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 T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.27131		100.24647				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				100.27862		100.25311				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.80500	100.10108	9.86000	99.89809				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				99.87274		99.85094				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.65551		101.63395				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.26495		101.24204				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				101.39197		101.36913				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				101.42183		101.39847				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				100.38808		100.36534				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.83688		100.81450				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS139 On 27/05/2019 Spot Bond				100.09773		100.01209				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				100.77425		100.75274				0.00	0	0
Total TFS140 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 TFS140										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.30222		101.27905				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.96470	7.83000	100.94363				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				101.12816		101.10466				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	100.91122	7.39000	100.89133				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A 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
TH10A On 18/10/2038 Spot Bond				101.12816		101.10466				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	100.88323	7.16000	100.86395				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				101.18921		101.16437				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				101.18423		101.15950				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				101.30375		101.27639				0.00	0	0
Total TH10C1 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 TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				101.28757		101.26057				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				101.77548		101.73770				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				101.71973		101.68319				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				101.09574		101.07296				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.13563		101.11197				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	101.07383	8.73000	101.05036				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				100.92110		100.89821				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				101.12815		101.10465				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			9.95000	98.07877	10.00000	97.97072				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				100.81109		100.78824				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				101.12815		101.10465				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				101.19169		101.16680				0.00	0	0
Total TH11B1 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 TH11B1										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				101.17799		101.15340				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.17301		101.14853				0.00	600,000,000	300,000,000
Total TH11B3 SPOT										0.00	600,000,000	300,000,000
Total For TH11B3										0.00	600,000,000	300,000,000
TH11B3 On 18/07/2041 Spot Bond				101.30125		101.27394				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.29627		101.26907				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.25271		101.22647				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				101.68870		101.65285				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.69366		101.65770				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.66887		101.63345				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.26243		100.23840				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.26983		100.24512				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.80500	98.69100	9.86000	98.52801				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.26539		100.24109				0.00	0	0
Total TH12A4 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 TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.27574		100.25050				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.71500	97.30493	9.77000	97.14353				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.26391		100.23974				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.27574		100.25050				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.82500	96.44556	9.88000	96.28508				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B9 On 21/08/2019 Spot Bond				100.28905		100.26260				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.28905		100.26260				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.28905		100.26260				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.28905		100.26260				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.31268		100.28408				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.31268		100.28408				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.31268		100.28408				0.00	0	0
Total TH12C3 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 TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.31238		100.28381				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				100.40826		100.37097				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				100.40826		100.37097				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				100.55218		100.51494				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.40651		100.36937				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				100.25858		100.23490				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				100.26510		100.24082				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				100.27567		100.25042				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			9.95500	98.25685	10.01000	98.05652				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				100.25888		100.23517				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				100.26539		100.24109				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				99.72293		99.69754				0.00	0	0
Total TH13A7 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 TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.84500	99.61471	9.90000	99.41242				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				100.25055		100.22735				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				100.28895		100.26250				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				100.28925		100.26277				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.28675		100.26024				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				100.28097		100.25500				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				100.28806		100.26169				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				100.30959		100.28126				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				100.31195		100.28340				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				100.30118		100.27335				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				100.30694		100.27859				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				100.32579		100.29598				0.00	0	0
Total TH13C5 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 TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.40650		100.36933				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				100.40650		100.36933				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				100.40131		100.36432				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				100.39705		100.36045				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.41235		100.37465				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				101.09200		101.06930				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				101.14808		101.12415				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	6.45763	101.06155	6.44183				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE8C1									0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B On 18/07/2039 Spot Bond				101.22282		101.19724			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				101.37834		101.34934			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				101.73204		101.69523			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			9.92500	91.97966	9.98000	91.81215			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	17.11486	100.00000	17.08248			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.70000	10.00000	111.67000			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			8.61500	103.47532	8.66500	103.39529		699,538,000,000,000.00	81,200,000,000	41,735,107,282	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN17 SPOT									19,538,000,000,000.00	81,200,000,000	41,735,107,282
Total For TN17									19,538,000,000,000.00	81,200,000,000	41,735,107,282
TN17/R On 14/11/2017 Spot Bond			100.00000	46.15340	100.00000	46.05181			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.79000	107.13600	9.84000	106.94222			953,585,160,000,000.00	97,404,000,000	39,623,259,100
Total TN20 SPOT									13,585,160,000,000.00	97,404,000,000	39,623,259,100
Total For TN20									13,585,160,000,000.00	97,404,000,000	39,623,259,100
TN20/R On 17/09/2020 Spot Bond			100.00000	18.61651	100.00000	18.57554			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	3.97208	100.00000	3.96246			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.35500	105.67631	10.40500	105.39503			539,702,600,000,000.00	52,120,000,000	21,241,000,000
Total TN23 SPOT									19,702,600,000,000.00	52,120,000,000	21,241,000,000
Total For TN23									19,702,600,000,000.00	52,120,000,000	21,241,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.30290	100.00000	14.27141			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.99500	91.96566	11.04500	91.67487			663,218,400,000,000.00	60,320,000,000	26,980,000,000
Total TN25 SPOT									13,218,400,000,000.00	60,320,000,000	26,980,000,000
Total For TN25									13,218,400,000,000.00	60,320,000,000	26,980,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.86080	100.00000	9.83910			0.00	0	50,000,000
Total TN25/R186 SPOT									0.00	0	50,000,000
Total For TN25/R186									0.00	0	50,000,000
TN27 On 14/11/2027 Spot Bond			11.02000	89.20515	11.07000	88.89273			341,620,000,000,000.00	31,000,000,000	14,600,000,000
Total TN27 SPOT									11,620,000,000,000.00	31,000,000,000	14,600,000,000
Total For TN27									11,620,000,000,000.00	31,000,000,000	14,600,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.37667	100.00000	11.35162			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.39500	97.95662	11.43500	97.66296			198,273,000,000,000.00	17,400,000,000	8,700,000,000
Total TN30 SPOT									18,273,000,000,000.00	17,400,000,000	8,700,000,000
Total For TN30									18,273,000,000,000.00	17,400,000,000	8,700,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	125.08299	8.00000	125.05619			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.67000	96.89237	11.70500	96.60052			11,670,000,000,000.00	1,000,000,000	800,000,000
Total TN40 SPOT									11,670,000,000,000.00	1,000,000,000	800,000,000
Total For TN40									11,670,000,000,000.00	1,000,000,000	800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.26544	10.75000	104.23561			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.35084		100.32685			0.00	0	50,000,000
Total TNF18 SPOT									0.00	0	50,000,000
Total For TNF18									0.00	0	50,000,000
TORQ1 On 15/08/2026 Spot Bond				100.51531		100.48694			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.34806		100.32323			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				100.58766		100.55524			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				100.44762		100.42302			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				100.45731		100.43217			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				100.47182		100.44587			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.70000	10.00000	111.67000				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				101.42637		101.40397				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				101.42197		101.39903				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				101.26529		101.24257				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0:On 30/11/2020 Spot Bond				100.01152		100.04453				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0:On 30/11/2020 Spot Bond			9.88500	101.13395	9.93500	100.93888				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.05534	10.00000	100.02767				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.05396	9.75000	100.02698				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.05350	100.00000	10.02672				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				101.92429		101.90090				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A:On 14/12/2025 Spot Bond				102.01380		101.98926				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond			10.10500	100.60220	10.16000	100.38942				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.61745		100.59433				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.64484		100.62063				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.90500	100.17559	9.96000	99.94620				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				102.15580		102.12945				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.70664		100.67999				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				102.43970		102.40972				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				100.80626		100.77569				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				103.09440		103.05601				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				100.98502		100.94741				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				101.88280		101.85993				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				101.98116		101.95704				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	9.34829	100.00000	9.32564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.95476	100.00000	9.93064				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				102.03580		102.01098				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	10.31864	100.00000	10.29364				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				102.04672		102.02177				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.62187	100.00000	10.59614				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				102.35262		102.32376				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	14.32135	100.00000	14.28665				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				103.02951		102.99197				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2024 Spot Bond			100.00000	18.38469	100.00000	18.34015				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	18.57273	100.00000	18.52773				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	2.43944	100.00000	2.43354				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19€ On 15/09/2016 Spot Bond				99.74408		99.72440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				99.20965		99.19037				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				98.93326		98.91387				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				98.31788		98.29761				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				98.01397		97.99350				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP201 On 02/02/2017 Spot Bond				96.62656		96.60451				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 16/02/2017 Spot Bond				96.33845		96.31652				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 01/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP204 On 02/03/2017 Spot Bond				95.88863		95.86592				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP205 On 16/03/2017 Spot Bond				95.68487		95.66286				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 28/04/2017 Spot Bond				94.66100		94.63857				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 10/11/2016 Spot Bond				98.50378		98.48209				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP208 On 11/05/2017 Spot Bond				94.36020		94.33773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP210 On 25/05/2017 Spot Bond				94.03379		94.01128				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				93.73637		93.71392				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				97.63515		97.61385				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				93.47133		93.44905				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP214 On 05/01/2017 Spot Bond				97.30321		97.28146				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				93.15643		93.13414				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				96.99348		96.97185				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				98.99125		98.96978				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				92.56395		92.54175				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				92.29866		92.27660				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	19.03445	100.00000	18.98835				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				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 TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				101.16751		101.14524				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				100.78782		100.76571				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC18 On 10/10/2016 Spot Bond				101.73363		101.71020				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				101.54449		101.52274				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				101.11950		101.09797				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				100.83877		100.81726				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				100.85275		100.83065				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				100.77425		100.75274				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				100.38712		100.36562				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				100.33350		100.31266				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				100.34411		100.32260				0.00	0	0
Total TWC191 SPOT										0.00	0	0
Total For TWC191										0.00	0	0
TWC19 On 16/11/2016 Spot Bond				100.30079		100.27930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC192 SPOT										0.00	0	0
Total For TWC192										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				100.30017		100.27839				0.00	0	0
Total TWC193 SPOT										0.00	0	0
Total For TWC193										0.00	0	0
TWC19 On 28/11/2016 Spot Bond				100.23633		100.21485				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				100.23494		100.21318				0.00	0	0
Total TWC195 SPOT										0.00	0	0
Total For TWC195										0.00	0	0
TWC19 On 29/11/2016 Spot Bond				100.19336		100.17188				0.00	0	0
Total TWC196 SPOT										0.00	0	0
Total For TWC196										0.00	0	0
TWC19 On 20/02/2017 Spot Bond				100.19454		100.17288				0.00	0	0
Total TWC197 SPOT										0.00	0	0
Total For TWC197										0.00	0	0
TWC19 On 29/11/2016 Spot Bond				100.15070		100.12917				0.00	0	0
Total TWC198 SPOT										0.00	0	0
Total For TWC198										0.00	0	0
TWC20 On 02/12/2016 Spot Bond			100.00000	83.18879	100.00000	100.00000				0.00	0	0
Total TWC200 SPOT										0.00	0	0
Total For TWC200										0.00	0	0
TWC20 On 27/02/2017 Spot Bond			100.00000	69.86528	100.00000	100.00000		340,000,000,000,000.00		3,400,000,000	3,400,000,000	
Total TWC201 SPOT								10,000,000,000,000.00		3,400,000,000	3,400,000,000	
Total For TWC201								10,000,000,000,000.00		3,400,000,000	3,400,000,000	
UG21 On 02/03/2021 Spot Bond			9.83500	103.08546	9.88500	102.87689				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			9.86500	108.58081	9.91500	108.23086				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.28432	100.00000	8.26792				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	8.24289	100.00000	8.22292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.54681	100.00000	8.52611				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	8.93940	100.00000	8.91775				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	11.39756	100.00000	11.36198				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.28675	100.00000	9.22092				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.09948	100.00000	8.08344				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.15065	100.00000	8.13091				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	8.33286	100.00000	8.31267				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	8.70723	100.00000	8.68614				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	11.10767	100.00000	11.07300				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	10.28261	100.00000	10.23085				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				99.93241		99.90990				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				101.45470		101.43199				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC16 SPOT										0.00	0	0
Total For VKC16										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	32.61297	100.00000	32.53396				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				100.62099		100.59678				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				101.61759		101.59380				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				100.61221		100.58836				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				99.86114		99.83788				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				101.64397		101.61935				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	7.79505	100.00000	7.77961				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	7.89992	100.00000	7.88078				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	9.70059	100.00000	9.67709				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.07569	100.00000	5.06340				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	11.16724	100.00000	11.13238				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	9.12422	100.00000	9.05955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.61020	100.00000	7.59514				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	7.80768	100.00000	7.78877				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	9.91478	100.00000	9.89076				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	4.84351	100.00000	4.83178				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	10.81117	100.00000	10.77742				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	8.90711	100.00000	8.84397				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00075	100.00000	0.00074				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			2.79000	242.77732	2.79000	242.71239				0.00	0	3,967,300
Total WS05 SPOT										0.00	0	3,967,300
Total For WS05										0.00	0	3,967,300
WSP2 On 28/05/2017 Spot Bond			8.20500	102.90683	8.25500	102.84889				0.00	0	2,000,000,000
Total WSP2 SPOT										0.00	0	2,000,000,000
Total For WSP2										0.00	0	2,000,000,000
WSP2f On 28/05/2017 Spot Bond			100.00000	61.22774	100.00000	61.09296				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			8.50000	103.54721	8.55000	103.40290				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			8.83000	102.87925	8.88500	102.68260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.10000	101.96937	9.15000	101.75618				1,820,000,000,000.00	200,000,000	200,000,000
Total WSP5 SPOT										1,820,000,000,000.00	200,000,000	200,000,000
Total For WSP5										1,820,000,000,000.00	200,000,000	200,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	13.09898	100.00000	13.07015				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			7.89500	78.80559	7.94500	78.67243				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	95.30026	100.00000	95.05208				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										2.21e+017	212,773,116,533	527,098,462,658
Total for SPOT :										2.21e+017	212,773,116,533	527,098,462,658
Total Futures										2.21e+017	212,773,118,624	527,099,124,456
Total Options										0.00	0	19,268
Grand Total:										2.21e+017	212,773,118,624	527,099,143,724