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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2016

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			10.21937	79.45124	10.37556	78.42442			0.00	0	2,000
ES33 On 02/02/2017 Bond Future			10.29618	80.96150	10.45747	79.91575			0.00	0	8,789
ES33 On 04/05/2017 Bond Future			10.36465	78.75869	10.53085	77.69459			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.42392	80.37103	10.59519	79.28706			0.00	0	0
Total ES33 Future									0.00	0	10,789
ES33 On 03/11/2016 Bond Future	11.29	Call			5,621.96000	5.62196	6,648,780		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			5,679.95000	5.67995	6,706,770		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			5,737.87000	5.73787	6,764,690		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	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			906.67000	0.90667	1,952,420		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			969.68000	0.96968	2,015,430		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			843.58000	0.84358	1,889,330		0.00	0	0

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	10.55	Call			121.20000	0.12120	1,185,300		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			184.38000	0.18438	1,248,480		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Call			57.95000	0.05795	1,122,050		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Call			0.00000	0.00000	674,070		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Put			409.90000	0.40990	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			0.00000	0.00000	737,160		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Put			346.81000	0.34681	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			0.00000	0.00000	800,170		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			283.80000	0.28380	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	10,789
ES42	On	03/11/2016	Bond Future			10.34910	83.82079	10.50522	82.63937			0.00	0	4,277
ES42	On	02/02/2017	Bond Future			10.42112	85.41412	10.58216	84.21082			0.00	0	8,777
ES42	On	04/05/2017	Bond Future			10.48931	82.83032	10.65525	81.60574			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.54802	84.52641	10.71885	83.27882			0.00	0	0
Total ES42 Future												0.00	0	13,054
Total For ES42												0.00	0	13,054
I2025	On	03/11/2016	Bond Future			128.91129	128.91129	129.22628	129.22628			0.00	0	2,542
I2025	On	02/02/2017	Bond Future			130.09025	130.09025	130.41225	130.41225			0.00	0	3,231
I2025	On	04/05/2017	Bond Future			132.65533	132.65533	132.98734	132.98734			0.00	0	0
I2025	On	03/08/2017	Bond Future			134.04503	134.04503	134.38707	134.38707			0.00	0	0
Total I2025 Future												0.00	0	5,773
I2025	On	03/11/2016	Bond Future	129.22	Call			6.28000	0.00628	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	308,710		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Put			3.72000	0.00372	318,710		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			16.28000	0.01628	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			0.00000	0.00000	298,710		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Call			402.25000	0.40225	80,250		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Call			422.25000	0.42225	100,250		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Call			412.25000	0.41225	90,250		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			427.34000	0.42734	95,330		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/05/2017	Bond Future	132.57	Call			417.34000	0.41734	85,330		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			407.34000	0.40734	75,330		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			427.07000	0.42707	85,030		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			417.07000	0.41707	75,030		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			407.07000	0.40707	65,030		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	5,773
I2033	On	03/11/2016	Bond Future			107.28904	107.28904	107.30801	107.30801			0.00	0	4,578
I2033	On	02/02/2017	Bond Future			109.33507	109.33507	109.35513	109.35513			29,520,468.90	270	5,278
I2033	On	04/05/2017	Bond Future			110.45175	110.45175	110.47528	110.47528			0.00	0	0
I2033	On	03/08/2017	Bond Future			112.71808	112.71808	112.74493	112.74493			0.00	0	0
Total I2033 Future												29,520,468.90	270	9,856
I2033	On	03/11/2016	Bond Future	109.18	Put			1,871.99000	1.87199	1,890,960		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			1,851.99000	1.85199	1,870,960		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			1,861.99000	1.86199	1,880,960		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Put			354.87000	0.35487	374,930		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Put			364.87000	0.36487	384,930		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Put			344.87000	0.34487	364,930		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			354.72000	0.35472	378,250		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			364.72000	0.36472	388,250		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			374.72000	0.37472	398,250		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			395.07000	0.39507	421,920		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			375.07000	0.37507	401,920		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			385.07000	0.38507	411,920		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Option												0.00	0	0
Total For I2033												29,520,468.90	270	9,856
I2038	On	03/11/2016	Bond Future			135.32512	135.32512	135.34956	135.34956			0.00	0	13,411
I2038	On	02/02/2017	Bond Future			136.46658	136.46658	136.49231	136.49231			15,011,323.80	110	22,147
I2038	On	04/05/2017	Bond Future			139.15754	139.15754	139.18755	139.18755			0.00	0	0
I2038	On	03/08/2017	Bond Future			140.51409	140.51409	140.54814	140.54814			0.00	0	0
Total I2038 Future												15,011,323.80	110	35,558
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			960.44000	0.96044	984,880		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			970.44000	0.97044	994,880		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			980.44000	0.98044	1,004,880		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Put			557.69000	0.55769	583,420		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Put			567.69000	0.56769	593,420		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Put			577.69000	0.57769	603,420		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			602.45000	0.60245	632,460		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			582.45000	0.58245	612,460		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			592.45000	0.59245	622,460		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			631.86000	0.63186	665,910		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			611.86000	0.61186	645,910		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			621.86000	0.62186	655,910		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												15,011,323.80	110	35,558
I2046	On	03/11/2016	Bond Future			134.39140	134.39140	134.41540	134.41540			0.00	0	6,418
I2046	On	02/02/2017	Bond Future			136.95436	136.95436	136.97974	136.97974			30,403,867.92	222	17,789
I2046	On	04/05/2017	Bond Future			138.12688	138.12688	138.15652	138.15652			0.00	0	0
I2046	On	03/08/2017	Bond Future			140.96119	140.96119	140.99482	140.99482			0.00	0	0
Total I2046 Future												30,403,867.92	222	24,207
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			2,654.60000	2.65460	2,678,600		0.00	0	0

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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			2,664.60000	2.66460	2,688,600		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			2,674.60000	2.67460	2,698,600		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Put			150.26000	0.15026	175,640		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Put			160.26000	0.16026	185,640		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Put			170.26000	0.17026	195,640		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			163.48000	0.16348	193,120		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			173.48000	0.17348	203,120		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			183.48000	0.18348	213,120		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			175.18000	0.17518	208,810		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			185.18000	0.18518	218,810		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			195.18000	0.19518	228,810		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												30,403,867.92	222	24,207
I2050	On	03/11/2016	Bond Future			143.26738	143.26738	142.62349	142.62349			0.00	0	19,763
I2050	On	02/02/2017	Bond Future			144.39793	144.39793	143.74271	143.74271			72,198,965.00	500	23,975
I2050	On	04/05/2017	Bond Future			147.24517	147.24517	146.58126	146.58126			0.00	0	0
I2050	On	03/08/2017	Bond Future			148.60498	148.60498	147.93077	147.93077			0.00	0	0
Total I2050 Future												72,198,965.00	500	43,738
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			6,896.51000	6.89651	6,252,620		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			6,906.51000	6.90651	6,262,620		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			6,916.51000	6.91651	6,272,620		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Put			1,217.29000	1.21729	562,070		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Put			1,227.29000	1.22729	572,070		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	02/02/2017	Bond Future	144.98	Put			1,237.29000	1.23729	582,070		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			1,268.74000	1.26874	604,830		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			1,248.74000	1.24874	584,830		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			1,258.74000	1.25874	594,830		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			1,309.23000	1.30923	635,020		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			1,289.23000	1.28923	615,020		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			1,299.23000	1.29923	625,020		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												72,198,965.00	500	43,738
R186	On	03/11/2016	Bond Future			8.70247	115.92723	8.86837	114.74705		8.98	1,921,261,982.79	16,573	37,838
R186	On	02/02/2017	Bond Future			8.74208	112.82820	8.91455	111.62646		9.16	2,110,677,137.40	18,707	98,055
R186	On	04/05/2017	Bond Future			8.77421	115.04649	8.95329	113.82421		8.94	0.00	0	0
R186	On	03/08/2017	Bond Future			8.79365	112.09514	8.97970	110.85054		9.10	0.00	0	0
Total R186 Future												4,031,939,120.19	35,280	135,893
R186	On	03/11/2016	Bond Future	8.90	Call			649.87000	0.64987	1,432,260	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	8.90	Put			426.78000	0.42678	28,990	9.07	0.00	0	5,092
R186	On	03/11/2016	Bond Future	8.95	Call			867.61000	0.86761	1,766,670	9.10	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			293.09000	0.29309	11,970	9.10	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			915.14000	0.91514	1,834,720	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			963.98000	0.96398	1,903,020	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			249.31000	0.24931	8,170	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Call			1,693.52000	1.69352	2,800,420	9.19	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			73.74000	0.07374	0,460	9.19	0.00	0	108
R186	On	03/11/2016	Bond Future	9.20	Call			2,332.70000	2.33270	3,489,380	9.25	0.00	0	1,425
R186	On	03/11/2016	Bond Future	8.82	Put			718.23000	0.71823	97,200	9.02	0.00	0	150
R186	On	03/11/2016	Bond Future	9.40	Call			3,671.68000	3.67168	4,850,490	9.36	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			1.37000	0.00137	0,000	9.36	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			5,405.30000	5.40530	6,585,470	9.52	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			0.01000	0.00001	0,000	9.52	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			5,734.54000	5.73454	6,914,720	9.55	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			270.51000	0.27051	9,910	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.30	Put			4,114.94000	4.11494	2,934,660	8.85	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Call			15.08000	0.01508	34,680	8.92	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Put			2,512.99000	2.51299	1,352,410	8.92	0.00	0	150

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	8.82	Call			375.88000	0.37588	935,030	9.02	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			0.00000	0.00000	0,000	9.55	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Put			23.53000	0.02353	0,030	9.25	0.00	0	0
R186	On	03/11/2016	Bond Future	8.30	Call			0.34000	0.00034	0,240	8.85	0.00	0	150
R186	On	02/02/2017	Bond Future	8.37	Call			716.08000	0.71608	1,024,540	9.04	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			4,571.01000	4.57101	3,677,730	9.04	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			823.02000	0.82302	1,164,260	9.06	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			4,244.42000	4.24442	3,383,920	9.06	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			2,572.98000	2.57298	1,931,000	9.18	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			1,738.19000	1.73819	2,304,280	9.19	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			2,275.48000	2.27548	1,683,920	9.23	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			2,069.73000	2.06973	2,698,660	9.25	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			3,391.07000	3.39107	2,630,290	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.62	Call			1,234.85000	1.23485	1,688,060	9.12	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			3,297.89000	3.29789	2,549,360	9.12	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			1,706.90000	1.70690	2,266,660	9.18	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			1,784.68000	1.78468	1,285,570	9.32	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			2,829.66000	2.82966	3,580,000	9.37	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			2,534.40000	2.53440	1,898,750	9.19	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			1,769.83000	1.76983	2,342,230	9.20	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			2,496.22000	2.49622	1,866,880	9.20	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Call			1,966.74000	1.96674	2,576,920	9.23	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			896.04000	0.89604	601,680	9.55	0.00	0	750
R186	On	02/02/2017	Bond Future	9.50	Call			4,686.56000	4.68656	5,637,290	9.61	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			2,170.43000	2.17043	1,597,620	9.25	0.00	0	750
R186	On	02/02/2017	Bond Future	8.95	Call			0.00000	0.00000	2,907,850	9.28	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			0.00000	0.00000	1,461,260	9.28	3,720,367.96	2,546	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			2,510.86000	2.51086	3,213,490	9.32	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			1,186.07000	1.18607	1,627,030	9.11	0.00	0	7,000
R186	On	02/02/2017	Bond Future	9.50	Put			735.24000	0.73524	484,230	9.61	0.00	0	13,500
R186	On	02/02/2017	Bond Future	9.10	Put			1,556.86000	1.55686	1,105,460	9.37	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.00	Call			267.70000	0.26770	412,500	8.92	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.00	Put			6,845.54000	6.84554	5,788,600	8.92	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			4,186.15000	4.18615	5,093,530	9.55	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			3,088.83000	3.08883	2,499,190	9.04	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,727.48000	2.72748	3,351,150	9.02	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			3,157.38000	3.15738	2,558,770	9.02	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,761.14000	2.76114	3,389,290	9.03	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			3,122.97000	3.12297	2,528,840	9.03	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,795.02000	2.79502	3,427,660	9.04	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			3,343.63000	3.34363	4,040,750	9.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/08/2017	Bond Future	8.93	Put			3,674.27000	3.67427	3,126,790	9.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			3,278.71000	3.27871	3,966,500	9.20	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			3,742.78000	3.74278	3,185,970	9.20	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			3,310.89000	3.31089	4,003,540	9.20	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			3,708.22000	3.70822	3,156,270	9.20	0.00	0	0
Total R186 Option												3,720,367.96	2,546	45,342
Total For R186												4,035,659,488.15	37,826	181,235
R197	On	03/11/2016	Bond Future			303.34176	303.34176	303.39662	303.39662			0.00	0	861
R197	On	02/02/2017	Bond Future			302.45117	302.45117	302.50946	302.50946			287,328,611.50	950	1,246
R197	On	04/05/2017	Bond Future			308.41471	308.41471	308.48261	308.48261			0.00	0	0
R197	On	03/08/2017	Bond Future			307.84445	307.84445	307.92117	307.92117			0.00	0	0
Total R197 Future												287,328,611.50	950	2,107
R197	On	03/11/2016	Bond Future	303.57	Put			173.38000	0.17338	228,240		0.00	0	0
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			183.38000	0.18338	238,240		0.00	0	0
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			163.38000	0.16338	218,240		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	02/02/2017	Bond Future	302.58	Put			70.54000	0.07054	128,830		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Put			80.54000	0.08054	138,830		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Put			60.54000	0.06054	118,830		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			97.39000	0.09739	165,290		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Put			107.39000	0.10739	175,290		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			117.39000	0.11739	185,290		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			148.83000	0.14883	225,550		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			128.83000	0.12883	205,550		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			138.83000	0.13883	215,550		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												287,328,611.50	950	2,107
R202	On	03/11/2016	Bond Future			248.88075	248.88075	248.92473	248.92473			0.00	0	22,587
R202	On	02/02/2017	Bond Future			250.08133	250.08133	250.12803	250.12803			26,758,702.31	107	35,592

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/05/2017	Bond Future			255.01231	255.01231	255.06692	255.06692			0.00	0	0
R202	On	03/08/2017	Bond Future			256.58054	256.58054	256.64235	256.64235			0.00	0	0
Total R202 Future												26,758,702.31	107	58,179
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			4,945.27000	4.94527	4,989,250		0.00	0	0
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			4,925.27000	4.92527	4,969,250		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			4,935.27000	4.93527	4,979,250		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Put			1,601.97000	1.60197	1,648,670		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Put			1,611.97000	1.61197	1,658,670		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Put			1,591.97000	1.59197	1,638,670		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			1,643.08000	1.64308	1,697,690		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			1,653.08000	1.65308	1,707,690		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			1,663.08000	1.66308	1,717,690		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			1,717.65000	1.71765	1,779,460		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			1,727.65000	1.72765	1,789,460		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			1,707.65000	1.70765	1,769,460		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												26,758,702.31	107	58,179
R2023	On	03/11/2016	Bond Future			8.37754	98.43095	8.53856	97.67213		6.75	94,493,712.00	960	6,863
R2023	On	02/02/2017	Bond Future			8.41695	100.30196	8.58640	99.52949		6.52	116,350,273.60	1,160	16,416
R2023	On	04/05/2017	Bond Future			8.43930	98.34044	8.61724	97.55545		6.52	0.00	0	0
R2023	On	03/08/2017	Bond Future			8.44349	100.35330	8.63077	99.55467		6.20	0.00	0	0
Total R2023 Future												210,843,985.60	2,120	23,279
R2023	On	03/11/2016	Bond Future	9.73	Call			5,391.74000	5.39174	6,150,560	7.15	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			0.00000	0.00000	0,000	7.15	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			5,435.38000	5.43538	6,194,200	7.15	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			0.00000	0.00000	0,000	7.15	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			5,478.99000	5.47899	6,237,810	7.15	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	02/02/2017	Bond Future	8.84	Put			854.86000	0.85486	591,850	6.65	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,025.59000	2.02559	2,538,740	6.65	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			839.01000	0.83901	579,690	6.65	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,054.62000	2.05462	2,571,440	6.65	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			823.39000	0.82339	567,740	6.65	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,996.76000	1.99676	2,506,220	6.65	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,768.19000	1.76819	2,175,600	6.55	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,887.85000	1.88785	1,510,270	6.55	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,790.22000	1.79022	2,200,900	6.56	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,865.93000	1.86593	1,491,620	6.56	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,812.41000	1.81241	2,226,340	6.56	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			1,844.19000	1.84419	1,473,130	6.56	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			2,266.60000	2.26660	1,881,970	6.23	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,072.14000	2.07214	2,488,630	6.23	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			2,245.30000	2.24530	1,863,160	6.23	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,093.50000	2.09350	2,512,480	6.23	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			2,224.15000	2.22415	1,844,500	6.23	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,050.90000	2.05090	2,464,900	6.23	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												210,843,985.60	2,120	23,279
R203	On	03/11/2016	Bond Future			7.53124	101.79656	7.68432	101.67188		0.85	0.00	0	3,090
R203	On	02/02/2017	Bond Future			7.48731	103.73154	7.70538	103.60528		0.61	22,820,938.80	220	24,463
R203	On	04/05/2017	Bond Future			7.04064	101.59693	7.40047	101.47102		0.40	0.00	0	0
R203	On	03/08/2017	Bond Future			4.15403	103.67663	5.32794	103.55062		0.12	0.00	0	0
Total R203 Future												22,820,938.80	220	27,553
R203	On	03/11/2016	Bond Future	8.84	Call			933.40000	0.93340	1,058,080	0.93	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			0.00000	0.00000	0,000	0.93	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			941.42000	0.94142	1,066,100	0.93	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			0.00000	0.00000	0,000	0.93	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			949.44000	0.94944	1,074,120	0.93	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			0.00000	0.00000	0,000	0.93	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			128.00000	0.12800	198,530	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			131.11000	0.13111	75,380	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			130.89000	0.13089	202,300	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			128.22000	0.12822	73,370	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			134.03000	0.13403	206,310	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			125.57000	0.12557	71,590	0.61	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			46.66000	0.04666	90,010	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			218.36000	0.21836	135,800	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			47.86000	0.04786	91,830	0.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/05/2017	Bond Future	6.92	Put			216.05000	0.21605	134,110	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			48.84000	0.04884	93,380	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			213.52000	0.21352	132,150	0.39	0.00	0	0
R203	On	03/08/2017	Bond Future	4.87	Call			19.91000	0.01991	89,330	0.11	0.00	0	0
R203	On	03/08/2017	Bond Future	4.87	Put			69.03000	0.06903	12,440	0.11	0.00	0	0
R203	On	03/08/2017	Bond Future	4.88	Call			20.25000	0.02025	90,170	0.11	0.00	0	0
R203	On	03/08/2017	Bond Future	4.88	Put			68.29000	0.06829	12,200	0.11	0.00	0	0
R203	On	03/08/2017	Bond Future	4.89	Call			20.59000	0.02059	91,010	0.11	0.00	0	0
R203	On	03/08/2017	Bond Future	4.89	Put			67.56000	0.06756	11,970	0.11	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												22,820,938.80	220	27,553
R2030	On	03/11/2016	Bond Future			9.09759	93.80597	9.26344	92.62922			587,037,760.26	6,258	16,974
R2030	On	02/02/2017	Bond Future			9.14071	91.58326	9.31203	90.38480			517,628,585.52	5,652	25,856
R2030	On	04/05/2017	Bond Future			9.18086	93.38404	9.35757	92.16456			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.21224	91.28825	9.39468	90.04607			0.00	0	0
Total R2030 Future												1,104,666,345.78	11,910	42,830
R2030	On	03/11/2016	Bond Future	9.33	Call			466.34000	0.46634	1,643,090		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			536.11000	0.53611	1,712,860		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			605.81000	0.60581	1,782,560		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			152.88000	0.15288	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			0.00000	0.00000	1,115,020		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			83.44000	0.08344	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			0.00000	0.00000	1,184,390		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			14.07000	0.01407	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			0.00000	0.00000	1,045,580		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			0.00000	0.00000	1,030,710		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			188.77000	0.18877	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			0.00000	0.00000	1,099,240		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			120.24000	0.12024	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			0.00000	0.00000	962,110		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			257.37000	0.25737	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			0.00000	0.00000	940,140		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			302.04000	0.30204	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			0.00000	0.00000	804,480		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			437.70000	0.43770	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			0.00000	0.00000	872,350		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			369.83000	0.36983	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Option									0.00	0	0
Total For R2030									1,104,666,345.78	11,910	42,830
R2032 On 03/11/2016 Bond Future			9.19771	93.14597	9.36358	91.88302		12.76	98,082,706.41	1,053	6,600
R2032 On 02/02/2017 Bond Future			9.24330	94.91646	9.41435	93.63028		12.55	65,777,106.78	693	12,587
R2032 On 04/05/2017 Bond Future			9.28214	92.62273	9.45829	91.31385		12.86	0.00	0	0
R2032 On 03/08/2017 Bond Future			9.31130	94.51897	9.49270	93.18549		12.57	0.00	0	0
Total R2032 Future									163,859,813.19	1,746	19,187
R2032 On 03/11/2016 Bond Future	10.28	Call			6,543.03000	6.54303	7,805,980	13.54	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.28	Put			0.00000	0.00000	0,000	13.54	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Call			6,610.56000	6.61056	7,873,510	13.54	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Put			0.00000	0.00000	0,000	13.54	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Call			6,678.02000	6.67802	7,940,970	13.54	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Put			0.00000	0.00000	0,000	13.54	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Call			2,811.46000	2.81146	3,549,900	12.75	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			2,103.55000	2.10355	1,555,810	12.75	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			2,852.17000	2.85217	3,596,660	12.76	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Put			2,070.71000	2.07071	1,529,020	12.76	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Call			2,893.36000	2.89336	3,643,870	12.76	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Put			2,038.44000	2.03844	1,502,770	12.76	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Call			3,331.86000	3.33186	4,019,410	13.01	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Put			3,466.50000	3.46650	2,845,170	13.01	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.45	Call			3,368.80000	3.36880	4,061,110	13.02	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.45	Put			3,429.79000	3.42979	2,813,220	13.02	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.46	Call			3,406.23000	3.40623	4,103,010	13.03	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.46	Put			3,393.65000	3.39365	2,781,550	13.03	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Call			3,853.11000	3.85311	4,595,450	12.70	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Put			4,310.85000	4.31085	3,719,710	12.70	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.44	Call			3,888.23000	3.88823	4,635,290	12.71	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.44	Put			4,272.74000	4.27274	3,686,320	12.71	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Call			3,923.52000	3.92352	4,675,280	12.71	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Put			4,234.89000	4.23489	3,653,170	12.71	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									163,859,813.19	1,746	19,187
R2035 On 03/11/2016 Bond Future			9.28780	98.06658	9.44366	96.75760			0.00	0	1,031
R2035 On 02/02/2017 Bond Future			9.33531	99.93059	9.49593	98.59753			0.00	0	5,762
R2035 On 04/05/2017 Bond Future			9.37298	97.39087	9.53811	96.03425			0.00	0	0
R2035 On 03/08/2017 Bond Future			9.40180	99.38445	9.57161	98.00243			0.00	0	0
Total R2035 Future									0.00	0	6,793
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			1,041.22000	1.04122	2,350,200		0.00	0	0

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			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			1,122.89000	1.12289	2,431,870		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			1,204.45000	1.20445	2,513,430		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			197.33000	0.19733	1,530,390		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			33.41000	0.03341	1,366,470		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			115.42000	0.11542	1,448,480		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			65.94000	0.06594	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			15.36000	0.01536	1,371,980		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			96.55000	0.09655	1,453,170		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	1,290,680		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	884,120		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			497.90000	0.49790	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	965,200		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			416.82000	0.41682	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	802,930		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			579.09000	0.57909	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	6,793
R2037	On	03/11/2016	Bond Future			9.34757	94.64699	9.50336	93.34146		14.21	85,087,644.01	899	23,655
R2037	On	02/02/2017	Bond Future			9.39094	92.18986	9.55128	90.86020		14.66	53,654,498.52	582	40,834
R2037	On	04/05/2017	Bond Future			9.43159	94.00264	9.59635	92.64939		14.41	0.00	0	0
R2037	On	03/08/2017	Bond Future			9.46491	91.66908	9.63431	90.29038		14.77	0.00	0	0
Total R2037 Future												138,742,142.53	1,481	64,489
R2037	On	03/11/2016	Bond Future	10.35	Put			0.02000	0.00002	0,000	14.91	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			6,684.92000	6.68492	7,990,430	14.92	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			0.02000	0.00002	0,000	14.92	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			6,758.30000	6.75830	8,063,810	14.93	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			0.02000	0.00002	0,000	14.93	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			6,611.43000	6.61143	7,916,940	14.91	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			2,257.84000	2.25784	1,703,190	14.81	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			3,213.35000	3.21335	3,976,180	14.79	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			2,328.79000	2.32879	1,761,960	14.79	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			3,258.43000	3.25843	4,027,370	14.80	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			2,293.19000	2.29319	1,732,470	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/02/2017	Bond Future	9.68	Call			3,303.64000	3.30364	4,078,650	14.81	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			3,815.23000	3.81523	4,524,920	14.49	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			3,866.81000	3.86681	3,223,250	14.49	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			3,856.23000	3.85623	4,570,460	14.49	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			3,826.61000	3.82661	3,187,590	14.49	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			3,774.45000	3.77445	4,479,330	14.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			3,907.35000	3.90735	3,258,980	14.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			4,382.03000	4.38203	5,088,870	14.82	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			4,982.81000	4.98281	4,310,950	14.82	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			4,421.83000	4.42183	5,132,470	14.83	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			4,941.40000	4.94140	4,273,340	14.83	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			4,461.49000	4.46149	5,175,930	14.84	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			4,899.96000	4.89996	4,235,700	14.84	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												138,742,142.53	1,481	64,489
R204	On	03/11/2016	Bond Future			7.72632	103.57174	7.88282	103.27065		2.08	998,328,001.86	9,639	10,861
R204	On	02/02/2017	Bond Future			7.73075	101.50040	7.90946	101.19435		1.91	703,600,772.80	6,932	29,473
R204	On	04/05/2017	Bond Future			7.69584	103.49588	7.90230	103.18664		1.75	0.00	0	0
R204	On	03/08/2017	Bond Future			7.57999	101.57134	7.82437	101.25823		1.58	0.00	0	0
Total R204 Future												1,701,928,774.66	16,571	40,334
R204	On	03/11/2016	Bond Future	9.22	Put			0.00000	0.00000	0,000	2.22	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,544.56000	2.54456	2,845,650	2.22	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			0.00000	0.00000	0,000	2.22	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			2,507.39000	2.50739	2,808,480	2.22	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			0.00000	0.00000	0,000	2.22	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,525.98000	2.52598	2,827,070	2.22	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			803.28000	0.80328	1,036,400	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			172.58000	0.17258	99,650	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			815.82000	0.81582	1,050,450	2.00	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			168.17000	0.16817	96,750	2.00	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			828.43000	0.82843	1,064,560	2.00	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			163.84000	0.16384	93,920	2.00	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			509.99000	0.50999	686,100	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			513.43000	0.51343	380,300	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			517.74000	0.51774	695,250	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			506.23000	0.50623	374,500	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			525.56000	0.52556	704,460	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			499.11000	0.49911	368,770	1.77	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			508.48000	0.50848	671,900	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			603.62000	0.60362	453,930	1.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/08/2017	Bond Future	7.76	Call			515.22000	0.51522	679,430	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			597.56000	0.59756	448,660	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			521.66000	0.52166	687,000	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			591.21000	0.59121	443,440	1.58	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												1,701,928,774.66	16,571	40,334
R2040	On	03/11/2016	Bond Future			9.39757	98.69060	9.55336	97.29014		14.86	0.00	0	257
R2040	On	02/02/2017	Bond Future			9.44098	96.05997	9.60125	94.63366		15.35	0.00	0	5,109
R2040	On	04/05/2017	Bond Future			9.48170	97.94891	9.64633	96.49716		15.08	0.00	0	0
R2040	On	03/08/2017	Bond Future			9.51533	95.44571	9.68451	93.96662		15.47	0.00	0	0
Total R2040 Future												0.00	0	5,366
R2040	On	03/11/2016	Bond Future	9.71	Put			249.98000	0.24998	8,790	15.05	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			1,493.43000	1.49343	2,614,040	15.03	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			292.35000	0.29235	12,500	15.03	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			1,558.52000	1.55852	2,698,960	15.04	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			270.52000	0.27052	10,500	15.04	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			1,624.77000	1.62477	2,784,040	15.05	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			3,000.44000	3.00044	3,740,410	15.44	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			3,011.43000	3.01143	2,325,090	15.44	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			2,912.59000	2.91259	3,639,220	15.42	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			3,099.71000	3.09971	2,400,030	15.42	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			2,956.34000	2.95634	3,689,650	15.43	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			3,055.33000	3.05533	2,362,330	15.43	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			4,229.88000	4.22988	3,535,740	15.20	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			4,087.47000	4.08747	4,835,490	15.19	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			4,317.23000	4.31723	3,613,500	15.19	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			4,130.85000	4.13085	4,883,670	15.19	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			4,273.24000	4.27324	3,574,310	15.19	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			4,174.73000	4.17473	4,932,340	15.20	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			4,798.76000	4.79876	5,554,900	15.57	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			5,445.54000	5.44554	4,722,590	15.57	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			4,841.32000	4.84132	5,601,470	15.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			5,400.88000	5.40088	4,681,940	15.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			4,883.74000	4.88374	5,647,890	15.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			5,356.20000	5.35620	4,641,260	15.58	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	5,366
R2044	On	03/11/2016	Bond Future			9.41248	95.88964	9.56825	94.47179		15.55	196,190,203.44	2,046	2,058
R2044	On	02/02/2017	Bond Future			9.45443	93.33094	9.61456	91.88692		16.08	184,981,923.08	1,982	20,287
R2044	On	04/05/2017	Bond Future			9.49374	95.16614	9.65811	93.69625		15.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	03/08/2017	Bond Future			9.52620	92.73121	9.69497	91.23360		16.22	0.00	0	0
Total R2044 Future												381,172,126.52	4,028	22,345
R2044	On	03/11/2016	Bond Future	10.42	Put			0.04000	0.00004	0,000	16.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			7,218.10000	7.21810	8,635,910	16.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			0.04000	0.00004	0,000	16.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			7,061.81000	7.06181	8,479,610	16.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			0.05000	0.00005	0,000	16.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			7,140.01000	7.14001	8,557,820	16.38	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			2,394.31000	2.39431	1,807,080	16.34	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			3,746.94000	3.74694	4,591,020	16.32	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			2,468.18000	2.46818	1,868,240	16.32	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			3,796.67000	3.79667	4,647,120	16.33	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			2,431.11000	2.43111	1,837,540	16.33	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			3,846.53000	3.84653	4,703,320	16.34	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			4,381.49000	4.38149	5,160,670	15.98	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			4,188.73000	4.18873	3,498,020	15.98	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			4,291.70000	4.29170	5,061,290	15.96	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			4,275.03000	4.27503	3,574,730	15.96	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			4,336.35000	4.33635	5,110,740	15.97	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			4,231.57000	4.23157	3,536,070	15.97	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			4,980.14000	4.98014	5,749,010	16.35	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			5,463.38000	5.46338	4,734,640	16.35	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			4,893.76000	4.89376	5,654,550	16.33	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			5,553.90000	5.55390	4,817,080	16.33	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			4,937.02000	4.93702	5,701,860	16.34	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			5,508.64000	5.50864	4,775,870	16.34	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												381,172,126.52	4,028	22,345
R2048	On	03/11/2016	Bond Future			9.37255	95.37940	9.52833	93.91831		16.14	347,657,913.00	3,645	29,358
R2048	On	02/02/2017	Bond Future			9.41574	97.19242	9.57589	95.70433		15.94	422,981,411.84	4,352	61,702
R2048	On	04/05/2017	Bond Future			9.45018	94.66225	9.61442	93.14746		16.43	0.00	0	0
R2048	On	03/08/2017	Bond Future			9.47684	96.60002	9.64526	95.05651		16.10	0.00	0	0
Total R2048 Future												770,639,324.84	7,997	91,060
R2048	On	03/11/2016	Bond Future	10.37	Call			7,239.36000	7.23936	8,700,400	16.94	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			0.05000	0.00005	0,000	16.94	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			7,319.22000	7.31922	8,780,260	16.95	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			0.05000	0.00005	0,000	16.95	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			7,398.92000	7.39892	8,859,970	16.96	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			0.04000	0.00004	0,000	16.96	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			4,060.54000	4.06054	4,953,190	16.18	0.00	0	0

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	02/02/2017	Bond Future	9.76	Put			2,400.95000	2.40095	1,805,510	16.18	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			4,112.66000	4.11266	5,011,740	16.19	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,364.45000	2.36445	1,775,440	16.19	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			4,165.06000	4.16506	5,070,550	16.20	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			2,328.39000	2.32839	1,745,790	16.20	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			4,579.41000	4.57941	5,387,940	16.57	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			4,256.98000	4.25698	3,550,720	16.57	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			4,625.98000	4.62598	5,439,420	16.58	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			4,213.29000	4.21329	3,511,940	16.58	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			4,672.76000	4.67276	5,491,110	16.59	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			4,169.97000	4.16997	3,473,530	16.59	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			5,004.55000	5.00455	5,779,790	16.15	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			5,780.23000	5.78023	5,011,960	16.15	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			5,048.78000	5.04878	5,828,200	16.16	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			5,732.88000	5.73288	4,968,790	16.16	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			5,093.51000	5.09351	5,876,440	16.17	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			5,686.19000	5.68619	4,925,610	16.17	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												770,639,324.84	7,997	91,060
R207	On	03/11/2016	Bond Future			7.94675	100.34181	8.10294	99.91580		3.29	350,594,284.14	3,494	20,120
R207	On	02/02/2017	Bond Future			7.96747	98.60673	8.13824	98.17340		3.11	888,348,030.57	9,009	76,151
R207	On	04/05/2017	Bond Future			7.97473	100.54544	8.16201	100.10632		2.94	0.00	0	0
R207	On	03/08/2017	Bond Future			7.94243	98.95886	8.14982	98.51317		2.83	0.00	0	0
Total R207 Future												1,238,942,314.71	12,503	96,271
R207	On	03/11/2016	Bond Future	7.94	Call			31.24000	0.03124	110,050	3.28	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			475.71000	0.47571	128,510	3.28	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Call			35.46000	0.03546	123,600	3.28	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			452.58000	0.45258	114,710	3.28	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			27.46000	0.02746	97,520	3.28	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			499.29000	0.49929	143,340	3.28	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,025.97000	2.02597	2,414,930	3.28	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			96.90000	0.09690	52,530	3.28	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,725.49000	2.72549	3,140,930	3.30	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			34.83000	0.03483	16,940	3.30	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,748.69000	2.74869	3,164,710	3.30	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			33.59000	0.03359	16,280	3.30	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,771.92000	2.77192	3,188,490	3.30	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			32.39000	0.03239	15,630	3.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			921.55000	0.92155	1,167,720	2.98	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			786.07000	0.78607	593,120	2.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/05/2017	Bond Future	8.20	Call			896.56000	0.89656	1,138,690	2.98	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			807.78000	0.80778	610,790	2.98	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			909.15000	0.90915	1,153,160	2.98	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			797.01000	0.79701	601,900	2.98	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,270.65000	1.27065	1,545,510	2.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			757.66000	0.75766	586,830	2.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,283.63000	1.28363	1,559,900	2.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			749.36000	0.74936	579,940	2.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,296.67000	1.29667	1,574,360	2.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			741.12000	0.74112	573,120	2.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,025.88000	1.02588	1,270,600	2.87	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			939.83000	0.93983	738,860	2.87	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												1,238,942,314.71	12,503	96,384
R208	On	03/11/2016	Bond Future			8.12725	95.70809	8.28335	95.16008		4.78	55,032,151.75	575	20,674
R208	On	02/02/2017	Bond Future			8.15883	97.52733	8.32565	96.96967		4.46	85,531,468.41	877	31,225
R208	On	04/05/2017	Bond Future			8.17358	96.04117	8.35189	95.47521		4.42	0.00	0	0
R208	On	03/08/2017	Bond Future			8.16236	98.00714	8.35373	97.43192		4.18	0.00	0	0
Total R208 Future												140,563,620.16	1,452	51,899
R208	On	03/11/2016	Bond Future	9.58	Call			4,407.03000	4.40703	4,955,040	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			4,440.03000	4.44003	4,988,040	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			4,374.01000	4.37401	4,922,020	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000	5.05	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,516.11000	1.51611	1,909,220	4.55	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			476.02000	0.47602	311,470	4.55	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,538.84000	1.53884	1,934,540	4.56	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			465.89000	0.46589	303,930	4.56	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,493.54000	1.49354	1,883,890	4.55	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			486.32000	0.48632	319,010	4.55	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,275.16000	1.27516	1,584,580	4.45	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,154.73000	1.15473	898,190	4.45	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,241.87000	1.24187	1,546,660	4.45	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,184.62000	1.18462	923,450	4.45	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,258.32000	1.25832	1,565,430	4.45	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,169.47000	1.16947	910,620	4.45	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			1,489.24000	1.48924	1,211,580	4.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,373.58000	1.37358	1,673,050	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			1,474.66000	1.47466	1,198,910	4.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/08/2017	Bond Future	8.30	Call			1,343.20000	1.34320	1,638,840	4.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			1,504.27000	1.50427	1,224,690	4.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,358.17000	1.35817	1,655,730	4.19	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												140,563,620.16	1,452	51,899
R209	On	03/11/2016	Bond Future			9.23739	73.93045	9.39313	72.83794		14.71	1,269,903,339.65	17,177	11,430
R209	On	02/02/2017	Bond Future			9.27746	75.33577	9.43746	74.22304		14.55	839,767,828.19	11,147	47,475
R209	On	04/05/2017	Bond Future			9.31151	73.66553	9.47565	72.53294		14.99	0.00	0	0
R209	On	03/08/2017	Bond Future			9.33711	75.17358	9.50545	74.01963		14.75	0.00	0	0
Total R209 Future												2,109,671,167.84	28,324	58,905
R209	On	03/11/2016	Bond Future	8.81	Call			0.47000	0.00047	0,220	14.50	0.00	0	345
R209	On	03/11/2016	Bond Future	8.81	Put			4,222.40000	4.22240	3,129,640	14.50	0.00	0	0
R209	On	03/11/2016	Bond Future	8.87	Call			1.42000	0.00142	1,040	14.53	0.00	0	250
R209	On	03/11/2016	Bond Future	8.87	Put			3,772.05000	3.77205	2,679,160	14.53	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Call			19.18000	0.01918	33,370	14.61	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Put			2,532.61000	2.53261	1,454,290	14.61	0.00	0	345
R209	On	03/11/2016	Bond Future	9.42	Call			650.76000	0.65076	1,324,020	14.87	0.00	0	120
R209	On	03/11/2016	Bond Future	9.42	Put			464.77000	0.46477	45,520	14.87	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,589.45000	5.58945	6,681,950	15.62	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			0.01000	0.00001	0,000	15.62	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Call			21.87000	0.02187	39,230	14.61	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Put			2,462.32000	2.46232	1,387,170	14.61	0.00	0	250
R209	On	03/11/2016	Bond Future	9.34	Call			386.79000	0.38679	855,990	14.79	0.00	0	0
R209	On	03/11/2016	Bond Future	9.34	Put			756.71000	0.75671	133,400	14.79	0.00	0	345
R209	On	03/11/2016	Bond Future	10.26	Call			5,650.70000	5.65070	6,743,200	15.62	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			0.01000	0.00001	0,000	15.62	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Call			771.47000	0.77147	1,514,070	14.89	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Put			378.67000	0.37867	28,760	14.89	0.00	0	250
R209	On	03/11/2016	Bond Future	10.24	Call			5,528.10000	5.52810	6,620,600	15.61	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			0.01000	0.00001	0,000	15.61	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			2,612.88000	2.61288	3,252,700	14.81	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,913.15000	1.91315	1,440,240	14.81	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			2,650.56000	2.65056	3,295,610	14.81	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,883.14000	1.88314	1,415,460	14.81	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			2,575.61000	2.57561	3,210,170	14.80	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,943.66000	1.94366	1,465,490	14.80	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			3,117.44000	3.11744	3,769,080	15.20	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			3,087.78000	3.08778	2,606,830	15.20	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			3,050.51000	3.05051	3,692,350	15.18	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			3,157.35000	3.15735	2,666,600	15.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2017	Bond Future	9.47	Call			3,083.98000	3.08398	3,730,730	15.19	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			3,122.52000	3.12252	2,636,680	15.19	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			4,064.51000	4.06451	3,507,210	14.72	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			3,583.09000	3.58309	4,183,040	14.72	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			4,028.47000	4.02847	3,474,470	14.72	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			3,615.62000	3.61562	4,218,850	14.73	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,992.69000	3.99269	3,441,970	14.73	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			3,550.71000	3.55071	4,147,360	14.72	0.00	0	0
Total R209 Option												0.00	0	1,905
Total For R209												2,109,671,167.84	28,324	60,810
R210	On	03/11/2016	Bond Future			186.13318	186.13318	186.90337	186.90337			0.00	0	891
R210	On	02/02/2017	Bond Future			189.68286	189.68286	190.46913	190.46913			0.00	0	1,699
R210	On	04/05/2017	Bond Future			191.10687	191.10687	191.91394	191.91394			0.00	0	0
R210	On	03/08/2017	Bond Future			195.02835	195.02835	195.85673	195.85673			0.00	0	0
Total R210 Future												0.00	0	2,590
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			2,016.63000	2.01663	2,786,820		0.00	0	0
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			1,996.63000	1.99663	2,766,820		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			2,006.63000	2.00663	2,776,820		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Put			370.87000	0.37087	1,157,140		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Put			380.87000	0.38087	1,167,140		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Put			390.87000	0.39087	1,177,140		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			406.06000	0.40606	1,213,130		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			416.06000	0.41606	1,223,130		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			396.06000	0.39606	1,203,130		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			423.27000	0.42327	1,251,650		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			433.27000	0.43327	1,261,650		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			443.27000	0.44327	1,271,650		0.00	0	0
Total R210 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									0.00	0	2,590
R211 On 03/11/2016 Bond Future			141.47079	141.47079	141.48514	141.48514			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			254.86000	0.25486	269,210		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			264.86000	0.26486	279,210		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			274.86000	0.27486	289,210		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			148.15078	148.15078	148.32130	148.32130			0.00	0	3,049
R212 On 02/02/2017 Bond Future			149.02667	149.02667	149.20158	149.20158			0.00	0	3,380
R212 On 04/05/2017 Bond Future			151.96523	151.96523	152.14778	152.14778			0.00	0	0
R212 On 03/08/2017 Bond Future			153.05355	153.05355	153.24353	153.24353			0.00	0	0
Total R212 Future									0.00	0	6,429
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			221.30000	0.22130	50,780		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			211.30000	0.21130	40,780		0.00	0	0
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			201.30000	0.20130	30,780		0.00	0	0
R212 On 02/02/2017 Bond Future	149.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/02/2017 Bond Future	149.29	Put			88.42000	0.08842	263,330		0.00	0	0
R212 On 02/02/2017 Bond Future	149.27	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/02/2017 Bond Future	149.27	Put			68.42000	0.06842	243,330		0.00	0	0
R212 On 02/02/2017 Bond Future	149.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/02/2017 Bond Future	149.28	Put			78.42000	0.07842	253,330		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			92.22000	0.09222	274,770		0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Put			102.22000	0.10222	284,770		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Put			82.22000	0.08222	264,770		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Put			96.47000	0.09647	286,450		0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Put			106.47000	0.10647	296,450		0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Put			116.47000	0.11647	306,450		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 Option									0.00	0	0
Total For R212									0.00	0	6,429
R213 On 03/11/2016 Bond Future			9.11267	84.60945	9.27852	83.46577		12.46	472,459,168.80	5,584	4,280
R213 On 02/02/2017 Bond Future			9.15740	86.21776	9.32845	85.05297		12.29	422,725,677.28	4,903	48,069
R213 On 04/05/2017 Bond Future			9.19194	84.36000	9.36796	83.17460		12.62	0.00	0	0
R213 On 03/08/2017 Bond Future			9.21700	86.08679	9.39822	84.87912		12.38	0.00	0	0
Total R213 Future									895,184,846.08	10,487	52,349
R213 On 03/11/2016 Bond Future	10.18	Call			5,845.40000	5.84540	6,989,080	13.18	0.00	0	0
R213 On 03/11/2016 Bond Future	10.18	Put			0.00000	0.00000	0,000	13.18	0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Call			5,906.89000	5.90689	7,050,570	13.18	0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Put			0.00000	0.00000	0,000	13.18	0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Call			5,968.30000	5.96830	7,111,980	13.19	0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Put			0.00000	0.00000	0,000	13.19	0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Call			2,406.71000	2.40671	3,066,380	12.40	0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			1,926.24000	1.92624	1,421,120	12.40	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			2,443.20000	2.44320	3,108,510	12.41	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			1,895.89000	1.89589	1,396,410	12.41	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			2,479.80000	2.47980	3,150,730	12.42	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			1,865.73000	1.86573	1,371,870	12.42	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			3,025.39000	3.02539	3,660,080	12.71	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			3,011.79000	3.01179	2,461,080	12.71	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Call			2,957.88000	2.95788	3,584,290	12.70	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Put			3,077.75000	3.07775	2,518,760	12.70	0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Call			2,991.65000	2.99165	3,622,210	12.70	0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Put			3,044.75000	3.04475	2,489,910	12.70	0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Call			3,525.37000	3.52537	4,159,030	12.45	0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Put			3,844.32000	3.84432	3,270,310	12.45	0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Call			3,459.90000	3.45990	4,086,660	12.44	0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Put			3,911.65000	3.91165	3,330,740	12.44	0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Call			3,492.56000	3.49256	4,122,770	12.45	0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Put			3,877.88000	3.87788	3,300,420	12.45	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									895,184,846.08	10,487	52,349
R214 On 03/11/2016 Bond Future			9.32247	74.25025	9.47823	73.10741		15.54	509,059,714.00	6,856	17,734
R214 On 02/02/2017 Bond Future			9.36424	75.66164	9.52424	74.49765		15.36	518,736,203.84	6,856	30,884
R214 On 04/05/2017 Bond Future			9.39732	73.85014	9.56130	72.66523		15.82	0.00	0	0
R214 On 03/08/2017 Bond Future			9.42261	75.36178	9.59065	74.15450		15.55	0.00	0	0
Total R214 Future									1,027,795,917.84	13,712	48,618
R214 On 03/11/2016 Bond Future	10.33	Call			5,759.81000	5.75981	6,902,640	16.30	0.00	0	0
R214 On 03/11/2016 Bond Future	10.33	Put			0.01000	0.00001	0,000	16.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/11/2016	Bond Future	10.34	Call			5,822.84000	5.82284	6,965,670	16.31	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			0.01000	0.00001	0,000	16.31	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,885.76000	5.88576	7,028,590	16.32	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			0.01000	0.00001	0,000	16.32	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			2,873.68000	2.87368	3,557,450	15.51	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,909.68000	1.90968	1,429,460	15.51	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			2,913.71000	2.91371	3,602,850	15.52	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,879.55000	1.87955	1,404,700	15.52	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			2,953.85000	2.95385	3,648,630	15.53	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,849.63000	1.84963	1,380,420	15.53	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			3,298.68000	3.29868	3,922,510	15.88	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			3,307.95000	3.30795	2,746,870	15.88	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			3,334.65000	3.33465	3,962,540	15.88	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,272.66000	3.27266	2,715,640	15.88	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			3,371.01000	3.37101	4,002,950	15.89	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,237.88000	3.23788	2,684,910	15.89	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			3,750.42000	3.75042	4,371,380	15.56	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			4,325.75000	4.32575	3,739,430	15.56	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			3,785.16000	3.78516	4,409,530	15.57	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			4,288.74000	4.28874	3,705,830	15.57	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			3,820.30000	3.82030	4,447,560	15.58	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			4,252.25000	4.25225	3,672,230	15.58	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214											1,027,795,917.84	13,712	48,618	
Total for Bond											14,403,712,746.13	152,536	1,046,867	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170											0.00	0	0	
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18											0.00	0	0	
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A											0.00	0	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23											0.00	0	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186/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
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

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 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
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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	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			533.01200	533.01200	527.23000	527.23000			31,980,720.00	6	214
GOVI	On	02/02/2017	GOVI			543.14100	543.14100	537.25600	537.25600			70,608,330.00	13	514
GOVI	On	04/05/2017	GOVI			553.81600	553.81600	547.83100	547.83100			0.00	0	0
GOVI	On	03/08/2017	GOVI			565.14500	565.14500	559.05300	559.05300			0.00	0	0
Total GOVI Future												102,589,050.00	19	728
GOVI	On	03/11/2016	GOVI	476.11	Call			511,200.00000	51.12000	569,020,000		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			511,100.00000	51.11000	568,920,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Call			511,000.00000	51.10000	568,820,000		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	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Call			39,360.00000	3.93600	98,210,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			39,260.00000	3.92600	98,110,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2017	GOVI	533.34	Call			39,160.00000	3.91600	98,010,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,856,510.00000	285.65100	2,916,360,000		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			2,856,410.00000	285.64100	2,916,260,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,856,310.00000	285.63100	2,916,160,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			20,370.00000	2.03700	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			0.00000	0.00000	40,450,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			20,470.00000	2.04700	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			0.00000	0.00000	40,350,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			20,570.00000	2.05700	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			0.00000	0.00000	40,550,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												102,589,050.00	19	728
Total for GOVI												102,589,050.00	19	728
AL37	On	03/11/2016	Index Future			506.09000	506.09000	503.10300	503.10300			0.00	0	9
AL37	On	02/02/2017	Index Future			515.70700	515.70700	512.67000	512.67000			0.00	0	7
AL37	On	04/05/2017	Index Future			525.84300	525.84300	522.76100	522.76100			0.00	0	0
AL37	On	03/08/2017	Index Future			536.59900	536.59900	533.46900	533.46900			0.00	0	0
Total AL37 Future												0.00	0	16
Total For AL37												0.00	0	16
AL7T	On	03/11/2016	Index Future			587.02400	587.02400	580.98500	580.98500			0.00	0	2
AL7T	On	02/02/2017	Index Future			598.17900	598.17900	592.03300	592.03300			0.00	0	2
AL7T	On	04/05/2017	Index Future			609.93600	609.93600	603.68700	603.68700			0.00	0	0
AL7T	On	03/08/2017	Index Future			622.41200	622.41200	616.05300	616.05300			0.00	0	0
Total AL7T Future												0.00	0	4
Total For AL7T												0.00	0	4
ALBI	On	03/11/2016	Index Future			535.34200	535.34200	529.11100	529.11100			701,298,020.00	131	119
ALBI	On	02/02/2017	Index Future			545.51500	545.51500	539.17300	539.17300			714,624,650.00	131	500
ALBI	On	04/05/2017	Index Future			556.23600	556.23600	549.78600	549.78600			0.00	0	0
ALBI	On	03/08/2017	Index Future			567.61400	567.61400	561.04800	561.04800			0.00	0	0
Total ALBI Future												1,415,922,670.00	262	619
Total For ALBI												1,415,922,670.00	262	619
IGOV	On	03/11/2016	Index Future			249.55700	249.55700	249.52600	249.52600			37,433,550.00	15	70
IGOV	On	02/02/2017	Index Future			254.31500	254.31500	254.28700	254.28700			89,010,250.00	35	1,018
IGOV	On	04/05/2017	Index Future			259.32800	259.32800	259.30700	259.30700			0.00	0	0
IGOV	On	03/08/2017	Index Future			264.64800	264.64800	264.63400	264.63400			0.00	0	0
Total IGOV Future												126,443,800.00	50	1,088

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IGOV										126,443,800.00	50	1,088
ILBI	On	03/11/2016	Index Future	675.98000	675.98000	676.37700	676.37700			0.00	0	0
ILBI	On	02/02/2017	Index Future	689.04900	689.04900	689.45700	689.45700			0.00	0	155
ILBI	On	04/05/2017	Index Future	702.61600	702.61600	703.03200	703.03200			0.00	0	0
ILBI	On	03/08/2017	Index Future	716.42700	716.42700	716.84900	716.84900			0.00	0	0
Total ILBI Future										0.00	0	155
Total For ILBI										0.00	0	155
Total for Index										1,542,366,470.00	312	1,882
JIBAR F	On	16/11/2016	Jibar Future	7.37000	92.63000	7.38000	92.62000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future	7.38000	92.62000	7.42000	92.58000			0.00	0	10,000
JIBAR F	On	18/01/2017	Jibar Future	7.40000	92.60000	7.44000	92.56000			0.00	0	0
JIBAR F	On	15/02/2017	Jibar Future	7.42000	92.58000	7.46000	92.54000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future	7.43000	92.57000	7.48000	92.52000			0.00	0	1,000
JIBAR F	On	21/06/2017	Jibar Future	7.47000	92.53000	7.54000	92.46000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future	7.51000	92.49000	7.59000	92.41000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future	7.50000	92.50000	7.59000	92.41000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future	7.53000	92.47000	7.60000	92.40000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future	7.98000	92.02000	7.98000	92.02000			0.00	0	0
JIBAR F	On	19/09/2018	Jibar Future	7.54000	92.46000	7.59000	92.41000			0.00	0	0
Total Jibar Future										0.00	0	11,000
Total For JIBAR FUTURE										0.00	0	11,000
Total for Jibar										0.00	0	11,000
10Y ST	On	17/12/2025	Interest Rate Swap	97.79931	97.79931	98.64899	98.64899			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap	94.88175	94.88175	95.76248	95.76248			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap	93.65909	93.65909	94.56455	94.56455			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap	95.75854	95.75854	96.67152	96.67152			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap	99.42715	99.42715	100.33572	100.33572			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	100.06867	100.06867	100.06866	100.06866			0.00	0	0
1Y STN	On	16/03/2017	Interest Rate Swap	100.01133	100.01133	100.01543	100.01543			0.00	0	0
1Y STN	On	15/06/2017	Interest Rate Swap	99.63752	99.63752	99.64977	99.64977			0.00	0	0
1Y STN	On	21/09/2017	Interest Rate Swap	99.67931	99.67931	99.70437	99.70437			0.00	0	0
1Y STN	On	21/12/2017	Interest Rate Swap	99.95643	99.95643	100.00538	100.00538			0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN	On	18/12/2017	Interest Rate Swap	99.98389	99.98389	100.03180	100.03180			0.00	0	0
2Y STN	On	16/03/2018	Interest Rate Swap	99.27369	99.27369	99.33800	99.33800			0.00	0	0
2Y STN	On	15/06/2018	Interest Rate Swap	98.94501	98.94501	99.02813	99.02813			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2Y STN On 21/09/2018 Interest Rate Swap			99.00576	99.00576	99.10642	99.10642				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.50000	99.50000	99.62000	99.62000				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			97.87499	97.87499	98.24785	98.24785				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.21211	97.21211	97.62115	97.62115				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.51671	96.51671	96.96256	96.96256				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.79109	96.79109	97.27103	97.27103				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			99.03453	99.03453	99.53719	99.53719				0.00	0	50
Total 5Y STND Future										0.00	0	50
Total For 5Y STND										0.00	0	50
Total for Interest Rate Swap										0.00	0	50
Total for Derivatives :										16,048,668,266.13	152,867	1,060,527
AA04 On 22/03/2017 Spot Bond				101.02124		100.99631				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	90.05364	100.00000	89.83612				0.00	0	0
Total AA04/JIBAR SPOT										0.00	0	0
Total For AA04/JIBAR										0.00	0	0
AA05 On 22/03/2019 Spot Bond			10.72500	98.06308	10.88000	97.72234				0.00	0	5,000,000,000
Total AA05 SPOT										0.00	0	5,000,000,000
Total For AA05										0.00	0	5,000,000,000
AA06 On 15/04/2021 Spot Bond				97.80980		97.78769				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	11.38599	100.00000	11.35841				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.92500	98.95051	10.08000	98.38421				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	112.51000	10.00000	112.48100				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				102.31622		102.29147				0.00	0	0
Total AB010 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				101.06460		101.03789				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.78000	101.03491	9.93500	100.73208				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.36218	100.00000	11.33465				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	104.90966	10.84000	104.87956				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.62329	100.00000	9.60424				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	101.82158	11.37000	101.79047				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.39571	100.00000	11.36780				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.19755	11.81000	90.16872				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.50445	100.00000	11.47627				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	12.83546	100.00000	12.80436				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	12.52716	100.00000	12.50760				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	12.45047	100.00000	12.41160				0.00	0	0
Total AB025U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	15.65546	100.00000	15.62099				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				100.11998		100.09637				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			9.13000	100.58599	9.28000	100.45307				0.00	0	4,500,000,000
Total AB09 SPOT										0.00	0	4,500,000,000
Total For AB09										0.00	0	4,500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800				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			2.91000	284.64967	2.91000	284.63491				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				101.55084		101.52648				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				102.14817		102.12197				0.00	0	1,950,000,000
Total ABFN08 SPOT										0.00	0	1,950,000,000
Total For ABFN08										0.00	0	1,950,000,000
ABFN09 On 17/03/2026 Spot Bond				101.16270		101.13622				0.00	0	410,000,000
Total ABFN09 SPOT										0.00	0	410,000,000
Total For ABFN09										0.00	0	410,000,000
ABFN10 On 28/10/2019 Spot Bond				99.04590		98.92309				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.52189		100.49822				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				100.56488		100.54093				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				102.18476		102.16093				0.00	0	0
Total ABFN13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				101.90259		101.87845				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				99.65124		99.62846				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				99.13113		99.10920				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				101.88084		101.85703				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				100.97067		100.94448				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.72500	99.48565	11.88000	99.18508				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				99.64198		99.61525				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.99429		100.96562				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				102.27810		102.24660				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			10.97500	102.13518	11.13000	101.89193				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				98.38381		98.35545				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	25.18684	100.00000	25.12582				0.00	0	0
Total ABK3/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 ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				101.84455		101.81671				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	34.12035	100.00000	34.03770				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				95.88521		95.91196				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	28.84642	100.00000	28.77654				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.60668		101.57892				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				98.52087		98.49354				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				95.65460		95.63339				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				96.87946		96.85409				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			5.88000	140.87003	5.86000	140.90476				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			5.88000	127.03376	5.86000	127.09894				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	9.31369	100.00000	9.29932				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			6.38000	107.29955	6.36000	107.37908				0.00	0	0
Total ABKI03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.64853	100.00000	5.63975				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			6.90000	112.93035	6.87000	113.10904				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	7.04209	100.00000	7.02652				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				87.34700		87.31978				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.24000	187.05930	2.24000	187.05292				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	192.17536	2.17000	192.16922				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	202.88632	1.82000	202.88170				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			8.52625	90.38422	8.67625	90.20953				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			8.52625	90.38422	8.67625	90.20953				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.50509		100.48066				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.88286		100.85841				0.00	0	0
Total ABN55 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN55									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.43534		100.40946			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			2.85000	119.92434	2.82000	120.18744			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			2.73000	172.90416	2.69000	173.57368			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.59000	229.84958	2.59000	229.83963			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				100.43000		100.41000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.98500	91.05303	10.14500	90.34274			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				114.16000		114.13000			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				101.68754		101.66316			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				109.18000		109.16000			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				123.35500		123.24000			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	109.39933	9.63000	109.37122			0.00	0	0
Total ABN76 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				113.27000		113.25000			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			10.10500	106.31692	10.27000	105.24623			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			9.30000	91.56881	9.45500	91.02814			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.65000	102.93031	10.81500	101.90610			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.32697		101.30086			0.00	1,295,600,000	0
Total ABN91 SPOT									0.00	1,295,600,000	0
Total For ABN91									0.00	1,295,600,000	0
ABN92 On 31/01/2019 Spot Bond				100.01632		100.04773			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.74000	102.70515	8.89000	102.48870			0.00	0	810,000,000
Total ABS10 SPOT									0.00	0	810,000,000
Total For ABS10									0.00	0	810,000,000
ABS11 On 09/04/2021 Spot Bond			9.77500	99.41725	9.93000	98.84989			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			9.52500	103.56820	9.68000	103.08952			0.00	0	0
Total ABS12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.52473	9.20000	104.49919				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			10.00500	103.16562	10.16000	102.49985				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.26500	99.91788	9.42000	99.38363				0.00	0	1,712,600,000
Total ABS14 SPOT										0.00	0	1,712,600,000
Total For ABS14										0.00	0	1,712,600,000
ABS15 On 11/11/2022 Spot Bond			9.66500	100.24148	9.82500	99.49912				0.00	0	3,157,300,000
Total ABS15 SPOT										0.00	0	3,157,300,000
Total For ABS15										0.00	0	3,157,300,000
ABS16 On 11/11/2025 Spot Bond			10.95000	96.64898	11.11500	95.71563				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.95000	97.78684	11.11500	96.73918				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.93500	100.54704	10.09500	99.74072				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.26500	100.28007	9.42000	99.80235				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.78000	89.42454	10.94500	88.49825				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.94024	100.00000	9.91800				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			3.10000	281.49780	3.10000	281.48176				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			6.20000	140.85209	6.20000	140.83235				0.00	0	0
Total ABS13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABSI3										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.38000	144.46261	2.36000	144.59695				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02810	100.00000	0.02802				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	36.50123	100.00000	36.41184				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				83.99799		83.97711				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				102.51270		102.48527				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				102.51270		102.48527				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				102.52498		102.49740				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				102.52498		102.49740				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				102.50043		102.47313				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800				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				101.17876		101.15132				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				101.20823		101.18011				0.00	0	0
Total ACL096 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.22006		101.19166				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				101.19628		101.16843				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				101.14303		101.11642				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.73500	101.90877	9.89000	101.46689				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 20/09/2021 Spot Bond				211.91364		216.64820				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				211.94011		216.67328				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				101.16672		101.13955				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				103.32414		103.29689				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
Total ACL139 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				102.54972		102.52322				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800				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				101.35258		101.32748				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				101.22037		101.19590				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				101.17031		101.14306				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.34910		101.32370				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.14913		101.12238				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				101.10741		101.08162				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	101.22006	10.23000	101.19216				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				107.94170		108.13820				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.85500	103.49427	10.01000	103.11607				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				101.14547		101.11880				0.00	0	0
Total ACL168 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	129.98906	1.75000	129.98639				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/06/2017 Spot Bond				101.13713		101.11065				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				101.16690		101.13974				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				101.10733		101.08154				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.22679		101.19907				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				101.57892		101.55429				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				102.65460		102.62773				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				101.41537		101.38920				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				101.16077		101.13374				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.17496		101.14760				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				101.19042		101.16271				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.19409		101.16629				0.00	0	0
Total ACL193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.19409		101.16629				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				101.26214		101.23280				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				101.14303		101.11642				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.25262		101.22349				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				101.82928		101.80247				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				101.26214		101.23280				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				106.40366		106.38261				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				101.21433		101.18607				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.21433		101.18607				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				151.04318		155.54176				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				153.22098		156.65697				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.07520		101.05015				0.00	0	0
Total ACL208 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				101.68086		101.65770				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL211 On 20/09/2018 Spot Bond				101.09774		101.07217				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.51411		99.48652				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				92.43933		92.41867				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				101.08464		101.05936				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				101.08346		101.05822				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				101.15603		101.12911				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				99.80348		99.77871				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.21242		100.18566				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				100.20943		100.18305				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				101.15124		101.12444				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				101.13339		101.10699				0.00	0	0
Total ACL222 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.46888		101.44099				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	45.14827	100.00000	45.03770				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	45.14827	100.00000	45.03770				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				101.93312		101.90479				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				101.60687		101.57912				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	28.22311	100.00000	28.15474				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	96.05263	100.00000	95.80052				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	20.49887	100.00000	20.44867				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	3.80240	100.00000	3.79319				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.40409		100.37855				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.41699		100.39064				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond				100.45994		100.43089				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.39122		100.36649				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.39552		100.37052				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.50289		100.47115				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.48146		100.45107				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.65656		100.61517				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.59266		100.55529				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	41.23801	100.00000	41.13167				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	13.74998	100.00000	13.71452				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	11.00053	100.00000	12.32725		000,000,000,000,000.00		10,000,000,000	10,000,000,000	10,000,000,000
Total AHY2U SPOT								10,000,000,000,000.00		10,000,000,000	10,000,000,000	10,000,000,000
Total For AHY2U								10,000,000,000,000.00		10,000,000,000	10,000,000,000	10,000,000,000
AIG2U: On 08/07/2026 Spot Bond			100.00000	8.95993	100.00000	10.04026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.36500	99.51086	9.52000	99.16699				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			10.27000	106.68632	10.43500	105.86039				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			9.72500	101.45381	9.88500	100.60192				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	11.80079	100.00000	11.77453				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			10.51000	100.63390	10.67500	99.46802				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			2.98500	175.84889	2.94500	176.50351				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				101.39221		101.36656				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				100.95742		100.93160				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				101.01903		100.99156				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				99.90647		99.88300				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.34694		100.31991				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	57.46611	100.00000	57.32689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	38.80700	100.00000	38.71298				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	16.13860	100.00000	16.09951				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	16.13860	100.00000	16.09951				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.69029	100.00000	3.68506				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	0.05747	100.00000	0.05741				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	12.50088	100.00000	12.43348				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	21.57239	100.00000	21.45607				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										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				101.36920		101.34849				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				101.02385		100.99998				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010: On 20/03/2019 Spot Bond				101.10739		101.08160				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				100.56341		100.53220				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015: On 11/04/2017 Spot Bond				96.33000		96.31000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/06/2017 Spot Bond				115.40165		115.37822				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.84000	249.57604	2.84000	249.56355				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 20/06/2019 Spot Bond				99.67310		99.64580				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028: On 19/09/2017 Spot Bond				93.77578		93.75380				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034: On 10/11/2019 Spot Bond				99.82085		99.79531				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036: On 07/12/2033 Spot Bond			2.85500	222.10763	2.85500	222.09643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.03101		101.00697				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.42693		100.40155				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.26647		100.23973				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				100.15505		100.02928				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				100.01645		100.04786				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				99.18478		99.18332				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				101.55119		101.52616				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				101.16339		101.13873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068: On 07/02/2020 Spot Bond				99.90581		99.88220				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070: On 20/07/2018 Spot Bond				89.42310		89.33019				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077: On 20/06/2020 Spot Bond				101.29856		101.26835				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078: On 20/09/2020 Spot Bond				101.11903		101.09296				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080: On 10/12/2017 Spot Bond				101.33401		101.30776				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN082: On 20/06/2020 Spot Bond				100.75090		100.72313				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN083: On 03/09/2020 Spot Bond				101.68699		101.65785				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084: On 25/09/2018 Spot Bond				100.94414		100.91867				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086: On 01/10/2020 Spot Bond				98.40479		98.71420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.60055		100.57511				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.33649		100.31027				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				99.83090		99.80659				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				66.07714		66.02388				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond				101.61960		101.59303				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 20/12/2017 Spot Bond				101.14899		101.12224				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN112 On 08/03/2021 Spot Bond				101.47557		101.44914				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN114 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN115 On 27/01/2018 Spot Bond				100.17311		100.14816			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0
ASN119 On 20/12/2020 Spot Bond				101.45177		101.41804			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN121 On 20/03/2019 Spot Bond				101.12825		101.10198			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN125 On 24/02/2019 Spot Bond				101.83286		101.80652			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN128 On 24/02/2019 Spot Bond				101.82865		101.80252			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN129 On 24/02/2019 Spot Bond				101.80386		101.77793			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN130 On 03/03/2019 Spot Bond				101.52680		101.50043			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN131 On 03/03/2019 Spot Bond				101.51477		101.48860			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN132 On 20/12/2020 Spot Bond				101.43991		101.40645			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN135 On 31/12/2018 Spot Bond				76.81000		76.77000			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0
ASN136 On 31/01/2022 Spot Bond			3.11000	139.47042	3.09000	139.59668		497,600,000,000.00	160,000,000	40,000,000	

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 ASN137 SPOT										497,600,000,000.00	160,000,000	40,000,000
Total For ASN137										497,600,000,000.00	160,000,000	40,000,000
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				76.80865		76.76707				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				101.11926		101.09319				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				103.34112		103.31209				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				99.97382		99.94766				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				99.97382		99.94766				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				99.68019		99.64036				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			3.15500	139.16924	3.13500	139.29501				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				97.87908		97.89057				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 04/05/2021 Spot Bond				101.65335		101.62622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2031 Spot Bond			3.63000	158.43250	3.59000	159.03411				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 14/01/2017 Spot Bond				100.71526		100.67926				0.00	0	0
Total ASN158 SPOT										0.00	0	0
Total For ASN158										0.00	0	0
ASN158 On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				99.87649		99.85172				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				101.95653		101.93057				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 26/02/2017 Spot Bond				101.56921		101.54612				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN162 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond				100.97178		100.94359				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	92.20236	100.00000	91.97911				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	42.44913	100.00000	42.34516				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	42.52403	100.00000	42.41987				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	42.18701	100.00000	42.08369				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	92.61304	100.00000	92.38266				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	42.53930	100.00000	42.43512				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	88.35818	100.00000	88.14880				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	3.91929	100.00000	3.90969				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	29.63153	100.00000	29.55975				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.22528		101.20116				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.17500	101.94455	9.33000	101.65147				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.57717		100.55291				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.12315		101.09797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	24.30394	100.00000	24.24441				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				101.81687		101.79103				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			10.62500	100.46791	10.78000	99.94818				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			10.24500	97.14631	10.40000	96.50692				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	100.98814	9.30000	100.96278				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				101.24749		101.22157				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	53.61471	100.00000	53.48483				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.87162		100.84539				0.00	0	310,000,000
Total BAW24 SPOT										0.00	0	310,000,000
Total For BAW24										0.00	0	310,000,000
BAW3 On 02/10/2017 Spot Bond				101.81201		101.78640				0.00	1,380,000,000	690,000,000
Total BAW3 SPOT										0.00	1,380,000,000	690,000,000
Total For BAW3										0.00	1,380,000,000	690,000,000
BAW8 On 02/10/2017 Spot Bond			9.28000	101.42234	9.43000	101.26766				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.20173	100.63416	12.24221	100.55770				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA18 On 31/12/2016 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 BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.27785		101.24893				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/06/2017 Spot Bond			12.36752	100.23529	12.38656	100.19431				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.05500	100.41362	12.20500	100.28770				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				101.05178		101.02053				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.98000	99.44761	12.13000	99.28939				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 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
BAYA27 On 31/12/2018 Spot Bond				101.09374		101.06085				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.72500	101.72483	11.88000	101.53146				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.06596		101.03389				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.08878		101.05603				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00223		99.96784				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				83.56533		83.56533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				99.66463		99.63065				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				97.15317		97.15317				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.08911		101.05637				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.05752		101.02573				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.05752		101.02573				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.08922		101.05647				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				100.92926		100.90127				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				101.13683		101.10303				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				101.16684		101.13178				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				100.92891		100.90092				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				101.16696		101.13191				0.00	0	27,500,000,000
Total BAYA54 SPOT										0.00	0	27,500,000,000
Total For BAYA54										0.00	0	27,500,000,000
BAYB0 On 31/12/2016 Spot Bond			15.69456	101.35630	15.70274	101.31221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.63761	101.19650	14.64526	101.15451				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				101.38551		101.34394				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				101.38533		101.34376				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				101.38542		101.34385				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				101.43067		101.38774				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				101.22597		101.18915				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	86.28842	100.00000	86.08491				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.29664	100.00000	20.24746				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.47221	100.00000	18.42747				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.40260	100.00000	11.37499				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.40260	100.00000	11.37499				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.78629	100.00000	13.75290				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.94559	100.00000	11.91665				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC112L On 14/11/2016 Spot Bond			100.00000	97.07447	100.00000	96.81698				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	94.55959	100.00000	94.31525				0.00	0	0
Total BC113U SPOT										0.00	0	0
Total For BC113U										0.00	0	0
BC114L On 30/01/2017 Spot Bond			100.00000	80.57395	100.00000	80.39648				0.00	0	0
Total BC114U SPOT										0.00	0	0
Total For BC114U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.30170		100.27818				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.62943		100.60560				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				101.83978		101.81738				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				100.21323		100.18937				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.54393		100.51880				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	15.09161	100.00000	15.05464				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	15.09161	100.00000	15.05464				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			2.21000	197.45402	2.21000	197.44758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.72000	168.61295	8.88500	165.46533				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.72000	169.10714	8.88500	165.98408				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			9.10500	93.43239	9.27000	92.31417				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			8.53500	98.87184	8.69000	98.65066				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.22142	100.00000	10.19666				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.84533	100.00000	8.82390				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.84533	100.00000	8.82390				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.38380	100.00000	9.36107				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00006	100.00000	0.00006				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.55480	100.00000	12.52438				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.34119	100.00000	17.29918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
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				100.00000	0.00000	100.00000				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				100.00000	0.00000	100.00000				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				100.00000	0.00000	100.00000				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				100.00000	0.00000	100.00000				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	98.91599	100.00000	99.18478				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	98.91599	100.00000	99.18478				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.23153		101.20579				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				101.25147		101.22532				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			8.78000	101.18707	8.93000	101.10994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.32887		101.30161				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				101.41736		101.38778				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	89.65517	100.00000	89.43489				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	89.65517	100.00000	89.43489				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				102.99944		102.96984				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			11.48500	103.30356	11.64000	102.88788				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				99.88794		99.85979				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			11.37500	98.90030	11.53000	98.46800				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			11.52500	101.36368	11.68000	100.86471				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				101.92192		101.89130				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			12.02500	101.06868	12.18500	100.38483				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				101.78285		101.75206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.52500	100.69321	11.68000	100.18760				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				99.87568		99.84465				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.90500	101.72553	12.06000	101.16058				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				102.37280		102.34128				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.94500	101.61923	12.10000	101.03723				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond			100.00000	12.89519	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total BGL14 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For BGL14									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
BGR02 On 10/11/2016 Spot Bond				107.67795		107.65644				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				106.05425		106.03041				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				101.62739		101.60292				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				99.64940		99.62451				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.15500	102.33378	9.31000	101.95223				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
BIDC52 On 09/12/2016 Spot Bond				99.24935		99.22850				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total B IDC52 SPOT										0.00	0	0
Total For B IDC52										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				102.20525		102.17269				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BSR18 On 17/12/2016 Spot Bond			100.00000	92.55888	100.00000	92.33313				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC12 On 17/11/2016 Spot Bond				97.25293		97.24569				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC12 On 17/11/2016 Spot Bond				101.72400		101.70149				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC13 On 04/11/2016 Spot Bond				99.97889		99.95778				0.00	0	0
Total BTC137 SPOT										0.00	0	0
Total For BTC137										0.00	0	0
BTC13 On 14/11/2016 Spot Bond				99.76797		99.74687				0.00	0	0
Total BTC138 SPOT										0.00	0	0
Total For BTC138										0.00	0	0
BTC13 On 21/11/2016 Spot Bond				99.62116		99.60011				0.00	0	0
Total BTC139 SPOT										0.00	0	0
Total For BTC139										0.00	0	0
BTC14 On 28/11/2016 Spot Bond				99.47257		99.45147				0.00	0	0
Total BTC140 SPOT										0.00	0	0
Total For BTC140										0.00	0	0
BTC14 On 29/11/2016 Spot Bond				99.45112		99.43001				0.00	0	0
Total BTC141 SPOT										0.00	0	0
Total For BTC141										0.00	0	0
BTC14 On 02/12/2016 Spot Bond				99.38727		99.36614				0.00	0	0
Total BTC142 SPOT										0.00	0	0
Total For BTC142										0.00	0	0
BTC14 On 07/12/2016 Spot Bond				99.28194		99.26082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC144 SPOT										0.00	0	0
Total For BTC144										0.00	0	0
BTC144 On 14/12/2016 Spot Bond				99.13822		99.11720				0.00	0	0
Total BTC145 SPOT										0.00	0	0
Total For BTC145										0.00	0	0
BTC145 On 09/01/2017 Spot Bond				98.57910		98.55789				0.00	0	0
Total BTC146 SPOT										0.00	0	0
Total For BTC146										0.00	0	0
BTC146 On 11/01/2017 Spot Bond				98.53865		98.51747				0.00	0	0
Total BTC147 SPOT										0.00	0	0
Total For BTC147										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.94797		100.92175				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.97788		100.95083				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				101.11413		101.08876				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				101.91509		101.88969				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	13.31628	100.00000	13.27470				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	13.31628	100.00000	13.27470				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	13.35418	100.00000	13.31248				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	13.35418	100.00000	13.31248				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	31.44915	100.00000	31.37296				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	19.54580	100.00000	19.45985				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			10.13000	99.97225	10.13000	100.00000				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				100.96255		100.99599				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			15.42500	95.40259	15.58000	95.13310				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				101.53271		101.50289				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			13.22500	99.74000	13.38000	99.41832				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.64000	104.74169	8.79000	104.63922				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00034		99.96688				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			13.22500	97.18262	13.38000	96.80652				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				99.41176		99.37861				0.00	0	200,000,000
Total CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.22500	94.95232	10.38000	94.49407				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				102.07600		102.04916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.02540		99.99982				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				99.90186		99.87718				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			10.52500	101.96964	10.68000	101.39058				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			10.62500	113.63230	10.79000	112.78620				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			10.71000	109.17312	10.87500	108.27647				0.00	0	450,000,000
Total CCT02 SPOT										0.00	0	450,000,000
Total For CCT02										0.00	0	450,000,000
CCT03 On 15/03/2025 Spot Bond			10.73000	103.81763	10.89500	102.88220				0.00	0	200,000,000
Total CCT03 SPOT										0.00	0	200,000,000
Total For CCT03										0.00	0	200,000,000
CGR10 On 08/12/2016 Spot Bond				101.95117		101.91563				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				101.72311		104.70178				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	113.51760	10.00000	113.48810				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.54162		100.51051				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.25052		101.22007				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.30546		100.27473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	26.15089	100.00000	26.08754				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	32.84034	100.00000	32.75991				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	30.57533	100.00000	30.50126				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.72088		100.68763				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				99.88618		99.86333				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				99.85268		99.82316				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				99.83906		99.80685				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				101.16262		101.13053				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.93290		100.90709				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.95222		100.92355				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.98393		100.95430				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				101.02069		100.98998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				101.88486		101.85516				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				102.01934		101.98754				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	20.00143	100.00000	19.93830				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.02499		100.05359				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.02708		100.05492				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.03062		100.05725				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.40687	10.11000	103.37916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN191 On 29/08/2021 Spot Bond			3.14000	134.57640	3.14000	134.56859				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.08000	134.22640	3.06000	134.33858				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				101.56372		101.52742				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			9.53000	103.36839	9.68000	103.32610				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.19066		101.16295				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				101.29298		101.26292				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				101.94903		101.92523				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 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
CLN241 On 24/02/2017 Spot Bond				101.82331		101.79711				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN244 On 24/02/2019 Spot Bond			13.50000	93.76872	13.50000	93.73544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.77868	9.35000	101.75341				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				101.14074		101.11582				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.06764		101.04222				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.15999		101.13520				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.15999		101.13520				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.15999		101.13520				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.05354		101.02785				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.65500	100.98374	9.81000	100.63299				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.23035		100.26325				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				102.36599		102.33947				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.23394		101.20819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.11926		101.09319				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.21580		101.18998				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				101.79055		101.76573				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				101.99455		101.96535				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				101.27994		101.25445				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				101.70954		101.68468				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				99.95116		99.92764				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				101.81832		101.79284				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.14747		101.11849				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.08584		101.05661				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.91242		101.88686				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	113.51800	10.00000	113.48800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.91756		100.88844				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.07558		101.04662				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.93361		100.90440				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.25849		101.22922				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.91963		100.89052				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.12023		101.09191				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.96805		100.93897				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				161.11400		161.11400				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				101.77291		101.74509				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				160.93244		160.93244				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				160.52385		160.52385				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				160.92306		160.92306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				102.21557		102.18837				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.26500	97.07248	11.42500	96.39231				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.78500	93.63283	11.94500	92.93710				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.93136		100.90337				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.27631		101.24662				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				102.17188		102.14523				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.26003		100.23385				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				100.02314		100.05230				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	100.07143	8.80500	100.04762				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.26218		100.23578				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				101.18715		101.15952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.20501		101.17697				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.27385		101.24422				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.21453		101.18628				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.30972		101.27928				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.93136		100.90337				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				140.19080		140.19080				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.15586		100.03000				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				101.44864		101.41500				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.93595		100.90782				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				101.35698		101.32544				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.08346		101.05822				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.24050		101.21164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.15457		100.02890				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.91300		100.88556				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.14620		100.02177				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.01737		100.04850				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.25868		100.23264				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.05731		101.03267				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.44500	101.78872	10.60500	100.95187				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.13759		101.11110				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				99.88657		99.85815				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.58500	103.40469	12.74500	102.60884				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				99.88230		99.85282				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.61500	103.49596	12.77500	102.74848				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	107.55919	10.02000	107.53061				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				99.88230		99.85282				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.21705		100.18972				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				82.75354		82.77338				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.12268		101.09653				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.14292		101.11630				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.14308		101.11647				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.96530		100.93630				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.92500	101.02224	10.08000	100.45715				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.81390		100.78977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.24428		101.21535				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.11996	10.98000	99.09070				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.31005	11.00000	101.28009				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.26169		101.23234				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.24757		100.22271				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.37500	99.74911	12.53500	98.93785				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.36634		101.33458				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.14279		101.11617				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.22863		100.19982				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.20849		101.18037				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 20/03/2017 Spot Bond				101.09548		101.06997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				86.30848		86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.14886		101.12211				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				101.52707		101.50201				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.23235		101.20368				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				102.10019		102.06453				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				102.10196		102.07621				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				102.09104		102.06543				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				101.14876		101.12201				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.27361		101.24398				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.87628		100.84992				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.87628		100.84992				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				102.27773		102.24623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				92.16443		92.16443				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				101.15471		101.12782				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.48100		100.45060				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.26176		101.23240				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.26770		101.23821				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.48314		100.45261				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				101.24987		101.22079				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.47544		101.44116				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.30928		101.27883				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.51090		100.47862				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	107.85617	4.00000	107.85617				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				101.22067		101.19022				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.36870		101.33688				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	46.01571	7.01000	46.00719				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.38057		101.34848				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				100.28045		100.24511				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.81289		101.77081				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.67689		101.63796				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.81289		101.77081				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				104.67231		104.63871				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.63546		101.59749				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				101.29774		101.26757				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				102.17221		102.14546				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.61770		101.58014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				109.42092		109.42092				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				101.81552		101.77352				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				101.93690		101.89195				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				102.00769		101.96110				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				110.18368		110.18368				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43(On 30/06/2017 Spot Bond				100.85791		100.83210				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				101.25584		101.22663				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				101.14600		101.11966				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				100.00000	0.00000	100.00000				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				99.99974		99.97442				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				111.06753		111.06753				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				102.20764		102.15640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 07/06/2017 Spot Bond				100.91418		100.89321				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				102.01139		101.98295				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.59500	107.66680	10.75000	107.07980				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.42431		100.40232				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.83775		100.81649				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.57090		100.54917				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN448 On 20/09/2017 Spot Bond				100.85031		100.83082				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 20/06/2017 Spot Bond				100.87870		100.85856				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.83847		100.81926				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN451 On 31/01/2022 Spot Bond			3.78000	135.06259	3.76000	135.18181				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			5.70000	97.11762	5.67000	97.31693				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.34000	99.70263	5.31000	99.90904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond			100.00000	2.60123	100.00000	100.00000				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond			100.00000	2.20971	100.00000	100.00000				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				192.87089		190.33048				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			9.10500	93.43239	9.27000	92.31417				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			8.72000	168.61295	8.88500	165.46533				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			8.72000	169.10714	8.88500	165.98408				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				101.13588		101.10943				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				101.14904		101.12229				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.64826		100.62080				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				101.16095		101.13393				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.26003		100.23385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				101.07282		101.04782				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				101.11925		101.09318				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				99.39767		99.37126				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				101.11919		101.09312				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				101.16066		101.13363				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				101.92267		101.89363				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.47167		100.44366				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.08000	103.58279	9.23000	103.34037				0.00	0	980,000,000
Total COJ04 SPOT										0.00	0	980,000,000
Total For COJ04										0.00	0	980,000,000
COJ05 On 05/06/2023 Spot Bond			9.97500	115.59620	10.13000	114.78304				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.13500	103.43717	10.29000	102.86442				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.96000	107.06456	11.12500	106.05301				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			10.33500	103.26598	10.49500	102.41765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.51000	94.34373	10.67000	93.61721				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			11.45000	92.99463	11.61500	91.99505				0.00	0	350,000,000
Total COT02 SPOT										0.00	0	350,000,000
Total For COT02										0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.45000	91.28723	11.61500	90.31696				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
CPL011 On 12/12/2019 Spot Bond			100.00000	14.60061	100.00000	14.56485				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										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
CPL021 On 12/03/2020 Spot Bond			100.00000	14.65428	100.00000	14.61839				0.00	0	0
Total CPL021U SPOT										0.00	0	0
Total For CPL021U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	22.95105	100.00000	22.89484				0.00	0	0
Total CPL031U SPOT										0.00	0	0
Total For CPL031U										0.00	0	0
CPL051 On 30/10/2018 Spot Bond			100.00000	27.53356	100.00000	27.46685				0.00	0	0
Total CPL051U SPOT										0.00	0	0
Total For CPL051U										0.00	0	0
CPL061 On 30/11/2018 Spot Bond			100.00000	23.82281	100.00000	23.76446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.90000	97.91974	12.05500	96.93793				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	31.09044	100.00000	31.01429				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	23.94071	100.00000	23.88207				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	31.72918	100.00000	31.65147				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			8.30500	99.41938	8.45500	99.26984				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	100.65427	6.86000	100.63551				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				101.73871		101.71568				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				99.97839		99.95693				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				102.37329		102.34932				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				101.51170		101.48845				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				101.37439		101.35063				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.34998		101.32489				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB02 On 09/10/2017 Spot Bond				100.63088		100.60416			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	59.28914	100.00000	59.14551			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	59.28914	100.00000	59.14551			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	65.46974	100.00000	65.34013			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL00 On 20/09/2018 Spot Bond				101.44621		101.41262			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00 On 24/01/2019 Spot Bond				100.38643		100.34754			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00 On 20/06/2019 Spot Bond				101.27998		101.25022			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00 On 20/12/2019 Spot Bond				64.40165		64.34430			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			9.66500	101.06168	9.82000	100.47817			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			9.53000	102.01256	9.72500	101.45260		95,300,000,000,000.00	10,000,000,000	10,100,000,000	
Total DV22 SPOT								15,300,000,000,000.00	10,000,000,000	10,100,000,000	
Total For DV22								15,300,000,000,000.00	10,000,000,000	10,100,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	17.90607	100.00000	17.86665		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			10.00000	101.81947	10.16000	101.05921		0.00	0	100,000,000	
Total DV23 SPOT								0.00	0	100,000,000	
Total For DV23								0.00	0	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
DV23/R On 27/02/2023 Spot Bond			100.00000	12.15374	100.00000	12.12700			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.15374	100.00000	12.12700			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			10.04500	100.19419	10.20500	99.36735			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	101.99967	9.69000	101.97344			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.99967	9.69000	101.97344			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.91000	96.66837	11.07500	95.58901			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	102.08308	10.10000	102.05575			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.08308	10.10000	102.05575			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC01 On 01/12/2016 Spot Bond				101.39939		101.37688			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				101.63951		101.61594			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				105.81153		105.78781			0.00	0	0
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC02 On 16/03/2017 Spot Bond				101.08515		101.06229			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				105.46644		105.44267			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				101.51628		101.49257			0.00	0	0
Total DVC25 SPOT									0.00	0	0
Total For DVC25									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				101.71106		101.68863			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.96743		100.94372				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.53915		100.51456				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				101.68047		101.65565				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.61500	118.76943	8.77000	118.20931				0.00	0	15,090,000
Total E170 SPOT										0.00	0	15,090,000
Total For E170										0.00	0	15,090,000
E170/R On 01/08/2020 Spot Bond			100.00000	20.75897	100.00000	20.71328				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			9.54500	101.60648	9.70000	101.14307				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			9.72500	101.42620	9.88000	100.76518				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.97500	101.22197	10.13500	100.37860				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			3.09000	106.00296	3.09000	105.99686				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.20801		100.07409				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond				100.16839		100.04055			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0A2 On 28/10/2023 Spot Bond			100.00000	16.75239	100.00000	16.71180			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			2.64000	104.78886	2.64000	104.78422			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	111.53728	2.25000	111.53351			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			2.66000	127.90344	2.60000	128.65968		6,916,000,000,000.00	2,600,000,000	1,300,000,000	
Total EL28 SPOT								6,916,000,000,000.00	2,600,000,000	1,300,000,000	
Total For EL28								6,916,000,000,000.00	2,600,000,000	1,300,000,000	
EL29 On 19/11/2029 Spot Bond			2.64000	116.57474	2.60000	117.09701		0.00	0	0	
Total EL29 SPOT								0.00	0	0	
Total For EL29								0.00	0	0	
EL30 On 29/07/2030 Spot Bond			2.64000	115.73020	2.60000	116.26282		0.00	0	0	
Total EL30 SPOT								0.00	0	0	
Total For EL30								0.00	0	0	
EL31 On 02/06/2031 Spot Bond			2.64000	108.22810	2.64000	108.22326		0.00	0	600,000,000	
Total EL31 SPOT								0.00	0	600,000,000	
Total For EL31								0.00	0	600,000,000	
EL36 On 31/01/2036 Spot Bond			2.63000	105.20569	2.63000	105.20106		0.00	0	0	
Total EL36 SPOT								0.00	0	0	
Total For EL36								0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	111.53728	2.25000	111.53351		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			10.05500	104.32028	10.21000	103.81577		0.00	0	0	
Total EMM01 SPOT								0.00	0	0	
Total For EMM01								0.00	0	0	
EMM02 On 11/03/2021 Spot Bond			9.80500	104.72341	9.96000	104.14741		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.50000	97.67638	10.66500	96.82410				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.69500	98.31236	10.86000	97.67739				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.96000	99.24177	11.12500	98.53143				0.00	0	2,666,666,400
Total EMM05 SPOT										0.00	0	2,666,666,400
Total For EMM05										0.00	0	2,666,666,400
EMM06 On 23/06/2025 Spot Bond			10.60000	102.58097	10.76500	102.02712				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				101.63338		101.60755				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				99.90757		99.88437				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				99.91070		99.88830				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				101.84456		101.82011				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.54374		101.51840				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				101.31979		101.29382				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.82093		100.79621				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	24.47493	100.00000	24.41499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	10.02493	100.00000	10.00038				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				99.97833		99.95666				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC2 On 22/02/2017 Spot Bond				101.83985		101.81707				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				94.18246		94.16246				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EPFC2 On 06/03/2017 Spot Bond				101.67660		101.65363				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				101.71949		101.69521				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				98.80298		98.76699				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	83.63473	100.00000	83.44970				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				97.45462		97.42195				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			12.72500	95.40162	12.88000	95.17904				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				98.89303		98.86477				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	30.40182	100.00000	30.32817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS08:On 04/10/2018 Spot Bond			100.00000	30.50806	100.00000	30.43415			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				101.55243		101.51944			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				101.97646		101.95139			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				102.02244		101.99597			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				102.08288		102.05641			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				102.23451		102.20520			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800			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				101.90214		101.87804			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.87868		101.85489			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				101.82758		101.80446			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				101.90211		101.87802			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				101.97441		101.94937			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				101.93757		101.91223			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				101.95518		101.93038			0.00	0	500,000,000
Total ERSA23 SPOT									0.00	0	500,000,000
Total For ERSA23									0.00	0	500,000,000
ES18 On 20/04/2018 Spot Bond			8.38000	101.52286	8.53500	101.28897		115,644,000,000.00		13,800,000	43,875,082,900
Total ES18 SPOT								115,644,000,000.00		13,800,000	43,875,082,900
Total For ES18								115,644,000,000.00		13,800,000	43,875,082,900
ES18/R On 20/04/2018 Spot Bond			9.25000	100.34839	9.25000	100.32347		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			9.15500	106.66023	9.31500	105.87189		71,748,650,500.00		7,837,100	5,310,799,800
Total ES23 SPOT								71,748,650,500.00		7,837,100	5,310,799,800
Total For ES23								71,748,650,500.00		7,837,100	5,310,799,800
ES23/R On 25/01/2023 Spot Bond			10.00000	102.71434	10.00000	102.68711		0.00		0	0
Total ES23/R2023 SPOT								0.00		0	0
Total For ES23/R2023								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			9.61000	89.93291	9.77500	88.98078			0.00	0	13,904,454,800
Total ES26 SPOT									0.00	0	13,904,454,800
Total For ES26									0.00	0	13,904,454,800
ES26/R On 02/04/2026 Spot Bond			7.85000	100.67921	7.85000	100.65791			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			10.21500	79.37096	10.37000	78.32925		408,600,000,000.00		40,000,000	61,745,569,500
Total ES33 SPOT								408,600,000,000.00		40,000,000	61,745,569,500
Total For ES33								408,600,000,000.00		40,000,000	61,745,569,500
ES33/R On 15/09/2033 Spot Bond			7.50000	101.00160	7.50000	100.98106			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			10.34500	83.73611	10.50000	82.53906			0.00	0	50,552,330,900
Total ES42 SPOT									0.00	0	50,552,330,900
Total For ES42									0.00	0	50,552,330,900
ES42/R On 25/04/2042 Spot Bond			8.50000	100.20603	8.50000	100.18312			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				101.77729		101.75160			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				99.84611		99.81955			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	29.15033	100.00000	29.05932			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	29.25539	100.00000	29.16406			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	29.38911	100.00000	29.29736			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	29.52284	100.00000	29.43066			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB04 On 21/11/2017 Spot Bond				101.82019		101.79509				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				101.66015		101.63391				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				101.69312		101.66830				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				101.64234		101.61637				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				101.62584		101.60005				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.94690		100.92070				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				101.32685		101.30074				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				101.35137		101.32759				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC29 On 06/12/2016 Spot Bond				101.29003		101.26750				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				101.90059		101.87769				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	0.29002	100.00000	0.28932				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	0.29002	100.00000	0.28932				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	10.46742	100.00000	10.44206			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	10.19242	100.00000	10.16773			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.83500	100.60380	9.99000	100.29046			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				101.16455		101.14160			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.23364		100.20749			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				102.40913		102.38219			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.53203		101.50501			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				97.37383		97.35146			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB14 On 02/06/2026 Spot Bond			10.62500	101.96953	10.78000	101.39904			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				102.82260		102.79178			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.57387		100.54336			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.73255		100.70155			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.61961	100.00000	11.59146			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.66003		100.62818			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.82500	102.41968	11.98000	101.85858			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.53548		100.50370			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.52500	107.14814	10.68000	106.82353			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				101.99292		101.96408			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			2.38000	144.46261	2.36000	144.59695			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.07000	281.99267	3.07000	281.97681			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI25 On 31/01/2025 Spot Bond			2.56500	122.50731	2.53500	122.77773			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.64000	158.27971	3.60000	158.88060			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.65000	200.72928	3.65000	200.71486			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			3.74000	93.75584	3.74000	93.74884			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.16200	75.01818	7.16400	74.96980			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.22700	48.60628	9.22900	48.56398			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.48000	47.17025	9.48000	47.12789			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	89.65517	100.00000	89.43489			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	31.13641	100.00000	31.03920			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	42.59389	100.00000	42.49071			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				101.88573		101.85317			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				101.32162		101.29090			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC112 On 20/06/2017 Spot Bond				101.16691		101.13975				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				101.26452		101.23512				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				101.26214		101.23280				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				101.21097		101.18279				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				101.35134		101.31994				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				101.24429		101.21536				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC127(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC128(On 20/09/2017 Spot Bond				101.31196		101.28146			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC130(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
FRC131(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
FRC132(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
FRC133(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC134(On 20/09/2017 Spot Bond				101.57668		101.54009			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135(On 20/09/2017 Spot Bond				101.53518		101.49954			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136(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
FRC137(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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	61.67232	100.09221	61.52115			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				101.14539		101.11872			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				105.98504		105.95380			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15(On 20/09/2017 Spot Bond				101.24061		101.21175			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				101.25254		101.22341			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				101.15851		101.13154			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				101.19066		101.16295			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				101.50560		101.47065			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				101.17280		101.14550			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	75.96657	13.22500	75.93942			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				101.11574		101.08976			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				101.11693		101.09092			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				101.54751		101.51160			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				101.10013		101.07306			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.79500	111.78799	3.76500	112.02821			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.20263		101.17465			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.20263		101.17465			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				101.97935		101.95203			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17: On 30/06/2017 Spot Bond				100.93136		100.90337			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.20263		101.17465			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.14301		101.11640			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.12038		101.09429			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC17: On 06/08/2023 Spot Bond				99.88763		99.85948			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17: On 20/09/2020 Spot Bond				101.28196		101.25214			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18: On 06/08/2023 Spot Bond				103.25970		103.50789			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.22990		100.20094			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.44626		101.41268			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				101.44508		101.41152			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				101.19080		101.16310			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/03/2019 Spot Bond				101.19080		101.16310				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.76548		100.74023				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.80072		100.77433				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	113.51800	10.00000	113.48800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.24760		101.21857				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.44306		100.41669				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.44306		100.41669				0.00	3,000,000,000	1,500,000,000
Total FRC202 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRC202										0.00	3,000,000,000	1,500,000,000
FRC20: On 06/05/2017 Spot Bond				99.90165		99.87698				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	99.92946	8.75000	99.90596				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				101.17166		101.14440				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	12.14495	100.00000	12.11521				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.27763	100.00000	11.25001				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC209 On 07/10/2020 Spot Bond				96.97379		96.94397			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	15.91391	100.00000	15.87494			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.22637		101.19784			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	56.29067	100.00000	56.15037			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC212 On 07/05/2020 Spot Bond				99.90430		102.19814			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	12.52587	100.00000	12.49519			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	45.76135	100.00000	47.84570			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 07/11/2019 Spot Bond				99.90426		102.19810			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	45.52454	100.00000	47.50945			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC217 On 07/11/2017 Spot Bond				99.90448		102.19340			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218 On 07/11/2017 Spot Bond				99.90887		102.09691			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC219 On 04/11/2019 Spot Bond				99.97593		99.95192			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220 On 04/11/2017 Spot Bond				99.97716		99.95449			0.00	0	0
Total FRC220 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.19000	138.93550	3.17000	139.06090				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				102.03701		102.01391				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				102.01376		101.99094				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				102.01376		101.99094				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				101.88007		101.85413				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				101.00028		100.97025				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				101.24390		101.21495				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.94728		100.92173				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.05000	133.33183	4.03000	133.44830				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				101.73250		101.69228				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				104.18253		104.03461				0.00	0	0
Total FRC236 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC236										0.00	0	0
FRC23 On 19/10/2020 Spot Bond				105.43909		105.31009				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				104.86336		104.71536				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				106.71234		106.58549				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				107.02241		106.90684				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				103.80898		103.65763				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				103.36385		103.21354				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.81242		100.75774				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				106.10479		105.98427				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.80455		100.75040				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.65042		100.60664				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				104.34538		104.20740				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				91.06415		90.93277				0.00	0	0
Total FRC248 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				104.67356		104.55547				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				85.30763		85.20712				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.39747		101.36998				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				100.15602		100.03013				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			3.72000	135.45071	3.70000	135.57055				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.77000	135.12719	3.75000	135.24650				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			3.75000	135.25649	3.73000	135.37602				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			6.66000	140.69664	6.66000	140.67520				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.17244		100.04405				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				101.11921		101.09314				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				101.25016		101.22109				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				101.42607		101.39295				0.00	0	0
Total FRC86 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				101.38093		101.34885			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				101.21822		101.18988			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				101.21703		101.18872			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.03673		100.06110			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	21.61967	100.00000	21.56672			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	60.04248	100.00000	59.89543			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	98.64865	100.00000	98.38275			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	15.26703	100.00000	15.23004		420,000,000,000,000.00	4,200,000,000	4,200,000,000	
Total FRD13U SPOT								420,000,000,000,000.00	4,200,000,000	4,200,000,000	
Total For FRD13U								420,000,000,000,000.00	4,200,000,000	4,200,000,000	
FRJ17 On 04/04/2017 Spot Bond				101.10923		101.07853			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.47462		102.45134			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.75581		100.70991			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				99.78688		99.76384			0.00	0	0
Total FRJ20 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.03345		100.01067				0.00	0	50,000,000
Total FRJ21 SPOT										0.00	0	50,000,000
Total For FRJ21										0.00	0	50,000,000
FRJ25 On 09/03/2025 Spot Bond				101.99248		101.96391				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	4.32680	100.00000	4.31848				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	4.32680	100.00000	4.31848				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			2.20800	114.99043	2.22800	114.37013				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			2.54000	121.87091	2.54000	121.86584				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.30781		100.28380				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.30678	10.38000	100.27885				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.30678	10.38000	100.27885				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			2.68000	119.08353	2.68000	119.07814				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			2.79000	223.97670	2.79000	223.96579				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			2.65000	119.67435	2.65000	119.66904				0.00	0	0
Total FRS110 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.82000	223.11167	2.82000	223.10061				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.02991		100.05683				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.05000	118.14827	3.02000	118.40635				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.84500	115.89575	2.84500	115.88999				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			2.84500	115.89575	2.84500	115.88999				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.94000	219.69221	2.94000	219.68064				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.99000	218.28643	2.99000	218.27462				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.58000	107.13181	2.55000	107.36821				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.02000	217.44825	3.02000	217.43632				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.75500	100.05442	3.75500	100.04701				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.34000	162.93800	3.30000	163.56066				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.57000	103.05082	3.57000	103.04370				0.00	0	0
Total FRS127 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS127										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.33000	163.09596	3.29000	163.71937				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13: On 11/11/2015 Spot Bond				110.09753						0.00	0	0
FRS13: On 11/11/2016 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.39000	162.15077	3.35000	162.76976				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			3.53000	203.78786	3.53000	203.77387				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				86.46006		86.65180				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			3.50000	104.21308	3.50000	104.20606				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			3.75500	100.05442	3.75500	100.04701				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			3.28000	107.97101	3.28000	107.96439				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			3.20000	165.16570	3.16000	165.79881				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			3.30000	209.81323	3.30000	209.80013				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.33000	163.09596	3.29000	163.71937				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			3.33000	163.09596	3.29000	163.71937				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS145 On 31/03/2028 Spot Bond			3.62000	158.58545	3.58000	159.18778				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.35000	115.53934	3.32000	115.79007				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			2.89000	140.95373	2.87000	141.08238				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 06/05/2021 Spot Bond				111.59600		116.79500				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.68000	157.67027	3.64000	158.26833				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			3.72000	157.06354	3.68000	157.65875				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.32000	115.79729	3.29000	116.04874				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.69000	157.51834	3.65000	158.11568				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			3.73000	156.91227	3.69000	157.50678				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS154 On 08/08/2017 Spot Bond				101.94978		101.92837				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS155 On 19/09/2017 Spot Bond				101.01628		100.99310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond				100.70264		100.67943				0.00	0	0
Total FRS156 SPOT										0.00	0	0
Total For FRS156										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.46000	292.28582	2.46000	292.27422				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.35000	294.18979	2.35000	294.17898				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			3.07000	281.99267	3.07000	281.97681				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			2.85000	141.22536	2.83000	141.35444				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				100.17548		100.15021				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			2.38000	144.46261	2.36000	144.59695				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				99.97633		99.95285				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			2.52000	118.81891	2.52000	118.81404				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	64.15568	104.97509	63.99159				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	65.36504	101.07593	65.20342				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	61.03299	100.44759	60.88292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	63.75896	100.76967	63.60173			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.31000	124.46239	2.31000	124.45790			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			2.51000	123.01293	2.48000	123.28479			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				99.41292		99.41183			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			2.54000	122.73684	2.51000	123.00792			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				101.81298		101.78437			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			2.55000	290.73907	2.55000	290.72680			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				102.14026		102.11662			0.00	600,000,000	0
Total FRS94 SPOT									0.00	600,000,000	0
Total For FRS94									0.00	600,000,000	0
FRS96 On 24/08/2018 Spot Bond				101.66937		101.64298			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.14000	101.42869	8.29000	101.28265			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.34500	103.44403	8.50000	103.20947			0.00	0	180,000,000
Total FRX18 SPOT									0.00	0	180,000,000
Total For FRX18									0.00	0	180,000,000
FRX19 On 15/11/2019 Spot Bond			8.78500	104.76229	8.94000	104.33204			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			9.05500	99.79327	9.21000	99.27215			0.00	0	2,000,000,000
Total FRX20 SPOT									0.00	0	2,000,000,000
Total For FRX20									0.00	0	2,000,000,000
FRX23 On 28/02/2023 Spot Bond			9.77500	91.96290	9.93500	91.24419			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.99000	108.42104	10.15500	107.47054			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			10.36000	95.59346	10.52500	94.60216			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.51500	97.08334	10.68000	95.94593			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			10.58000	94.01031	10.74500	92.86155			0.00	0	60,000,000
Total FRX31 SPOT									0.00	0	60,000,000
Total For FRX31									0.00	0	60,000,000
FRX45 On 14/04/2045 Spot Bond			10.77000	76.01108	10.92500	74.93301			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				101.02984		101.00583			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				101.05961		101.03491			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.53578		101.51039				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				101.14301		101.11640				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.29770		101.26753				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				101.67681		101.65371				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				101.59781		101.57443				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				101.60688		101.58296				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				101.79035		101.76566				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				101.84013		101.81475				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				102.05911		102.03068				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	6.59436	100.00000	6.57838				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	1.10635	100.00000	1.10367				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	36.50123	100.00000	36.41184				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	6.12389	100.00000	6.10889				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.02742	100.00000	1.02490				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	13.94573	100.00000	13.90219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.48204	100.00000	2.47429				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	0.44175	100.00000	0.44037				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	2.32958	100.00000	2.32393				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	2.48204	100.00000	2.47429				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	2.48204	100.00000	2.47429				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	2.48204	100.00000	2.47429				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	2.48204	100.00000	2.47429				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.45331		100.42638				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.87000	100.42470	10.02000	100.33544				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				101.65481		101.63054				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				101.70253		101.67757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.72160		101.69636				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				101.84551		101.81847				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				101.99795		101.96869				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				102.09318		102.06253				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				101.46923		101.44793				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	14.47349	100.00000	14.43804				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	43.32420	100.00000	43.21809				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	23.16155	100.00000	23.10482				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	13.20398	100.00000	13.17200				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	18.46487	100.00000	18.40658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	13.19320	100.00000	13.15155				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	2.40349	100.00000	2.39641				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	80.39648	100.00000	80.21978				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	54.88851	100.00000	54.76670				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	38.45589	100.00000	38.34263				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	32.92746	100.00000	32.89090				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	19.22795	100.00000	19.17132				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	14.63443	100.00000	14.61818				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	9.61397	100.00000	9.58566				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	6.50419	100.00000	6.49697				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	4.82479	100.00000	4.81046				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	2.89396	100.00000	2.89075				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	2.40349	100.00000	2.39641				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				100.44477		100.42042				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.23131		100.20543				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.24337		100.21615				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.27756		101.25242				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				101.85985		101.83420				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.93190		100.90676				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.50979		100.48483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				99.74692		101.93627				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				99.70351		101.94930				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.95754		100.93172				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.42030		100.39531				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.23527		101.20945				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.42121		100.39617				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.43108		100.40540				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.91500	101.62451	10.07500	100.80491				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS04 On 05/12/2016 Spot Bond				101.31416		101.29160				0.00	0	0
Total GSIS04 SPOT										0.00	0	0
Total For GSIS04										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				108.28973		108.25616				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				103.21918		103.18493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 30/04/2017 Spot Bond			100.00000	75.62154	100.00000	67.09559				0.00	0	9,200,000,000
Total HC1M3 SPOT										0.00	0	9,200,000,000
Total For HC1M3										0.00	0	9,200,000,000
HC2T1 On 05/10/2017 Spot Bond				100.70458		100.67976				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	15.15337	100.00000	15.11666				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.25327		101.22811				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				100.02258		100.00010				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				98.98648		98.96379				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.58040		100.55474				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.58636		100.56042				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.59323		100.56700				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.95287	100.00000	8.93118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.95287	100.00000	8.93118			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.49733	100.00000	9.47432			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.49733	100.00000	9.47432			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	10.19734	100.00000	10.17263			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	10.19734	100.00000	10.17263			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	11.05290	100.00000	11.02612			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				102.15050		102.12635			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	113.51800	10.00000	113.48800			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			9.66000	102.08124	9.81000	102.01135			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				102.03922		102.01106			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				101.92978		101.90315			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.48998		100.46089			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.43896		100.41304			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.79500	105.48064	8.95000	104.96245		45,734,000,000,000.00	5,200,000,000	4,890,000,000	
Total HWAY20 SPOT								15,734,000,000,000.00	5,200,000,000	4,890,000,000	
Total For HWAY20								15,734,000,000,000.00	5,200,000,000	4,890,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	16.36190	100.00000	16.32589		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			2.35000	294.18979	2.35000	294.17898		0.00	0	12,000,000,000	

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 HWAY23 SPOT									0.00	0	12,000,000,000
Total For HWAY23									0.00	0	12,000,000,000
HWAY2 On 07/12/2024 Spot Bond			2.21000	303.27361	2.21000	303.26360			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.61000	102.07743	2.61000	102.07288			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.34500	93.54207	10.50000	92.36520			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	11.40408	100.00000	11.37898			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.35500	93.29623	10.51000	92.10214			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	11.40405	100.00000	11.37895			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.41854		100.39366			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				101.09922		101.07418			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	19.65964	100.00000	19.57225			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
l2025 On 31/01/2025 Spot Bond			1.90000	128.78054	1.87000	129.06888		48,640,000,000.00		25,600,000	38,707,249,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 SPOT									48,640,000,000.00	25,600,000	38,707,249,200
Total For I2025									48,640,000,000.00	25,600,000	38,707,249,200
I2029 On 31/03/2029 Spot Bond			1.98000	100.70536	1.98000	100.70264			285,120,000,000.00	144,000,000	25,142,000,000
Total I2029 SPOT									285,120,000,000.00	144,000,000	25,142,000,000
Total For I2029									285,120,000,000.00	144,000,000	25,142,000,000
I2033 On 28/02/2033 Spot Bond			1.98000	107.18020	1.98000	107.17727			37,543,572,000,000.00	18,961,400,000	34,460,460,800
Total I2033 SPOT									37,543,572,000,000.00	18,961,400,000	34,460,460,800
Total For I2033									37,543,572,000,000.00	18,961,400,000	34,460,460,800
I2038 On 31/01/2038 Spot Bond			1.92000	135.18803	1.92000	135.18468			28,971,648,000,000.00	15,089,400,000	132,388,675,900
Total I2038 SPOT									28,971,648,000,000.00	15,089,400,000	132,388,675,900
Total For I2038									28,971,648,000,000.00	15,089,400,000	132,388,675,900
I2046 On 31/03/2046 Spot Bond			1.97000	134.25523	1.97000	134.25164			90,620,000,000.00	46,000,000	103,994,375,100
Total I2046 SPOT									90,620,000,000.00	46,000,000	103,994,375,100
Total For I2046									90,620,000,000.00	46,000,000	103,994,375,100
I2050 On 31/12/2050 Spot Bond			2.02000	143.12229	2.04000	142.44983			14,293,520,000,000.00	7,076,000,000	72,875,552,300
Total I2050 SPOT									14,293,520,000,000.00	7,076,000,000	72,875,552,300
Total For I2050									14,293,520,000,000.00	7,076,000,000	72,875,552,300
IBL22 On 15/03/2018 Spot Bond			8.53000	103.17567	8.68000	102.95951			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				100.00000	0.00000	99.97763			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			6.20000	140.85209	6.20000	140.83235			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			2.45000	143.97511	2.43000	144.10866			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.89428		100.87003			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			8.65000	100.90701	8.80000	100.68757			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				101.56074		101.53708			0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL42 SPOT										0.00	0	100,000,000
Total For IBL42										0.00	0	100,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800				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			9.15500	100.74228	9.31000	100.42770				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.57500	95.88854	9.73000	95.46256				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			9.04000	98.41943	9.19000	98.20349				0.00	0	410,000,000
Total IBL49 SPOT										0.00	0	410,000,000
Total For IBL49										0.00	0	410,000,000
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.62870	7.34000	100.60877				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			9.56500	100.83710	9.72000	100.33781				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.45136		99.48452				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.93500	100.76742	9.09000	100.50029				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				100.01551		100.04720				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				101.81793		101.79581				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			8.30000	101.89656	8.45000	101.83180				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.89500	102.56707	9.05000	102.22679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.07500	103.05669	10.23500	102.21568			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				101.72237		101.69748			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.23177		100.20842			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				99.93772		99.97154			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				99.02713		99.06054			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				100.01119		100.04443			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				101.19323		101.16840			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			3.18000	139.00224	3.16000	139.12775			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.84980		100.82494			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	28.22193	100.00000	28.15356			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				101.99659		101.97248			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				101.88396		101.85898			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				101.69298		101.66816				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				101.74065		101.71514				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.12500	104.00412	10.28500	103.26909				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			8.72500	105.19871	8.88000	104.86091				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	20.86003	100.00000	20.80949				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	10.86334	100.00000	10.83702				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				100.05257		100.08541				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				101.04055		101.01515				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	21.21216	100.00000	21.14594				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				101.79050		101.76582				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				101.85016		101.82464				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			9.02500	106.03255	9.18000	105.65813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.56500	107.40480	9.72000	106.80870				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	17.15783	100.00000	17.12007				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				101.83248		101.80544				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	19.73080	100.00000	19.66919				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				101.52011		101.49516				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.55264		100.52709				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				101.54914		101.52456				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				101.46959		101.44374				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.31258		101.28674				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				101.05782		101.03259				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.76460		100.73938				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.79881		100.77247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.89500	100.58339	9.05000	100.16300				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02974	100.00000	0.02968				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				99.98914		99.96488				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.88500	95.29819	10.04000	94.79091				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				101.63792		101.61354				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				98.86974		98.84492				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			10.55000	98.87881	10.71500	98.00614				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.96004		101.93610				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			11.36000	104.73364	11.52500	103.57268				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	101.26539	5.00000	101.25169				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	100.20372	5.00000	100.19012				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	100.54854	4.00000	100.53754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.18514	4.00000	100.17424				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.95000	102.15751	9.11500	101.20952				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			8.27500	102.26489	8.43000	101.67057				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	8.24718	100.00000	8.22699				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	52.32995	100.00000	52.20318				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	44.37778	100.00000	44.27027				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	4.15954	100.00000	4.15167				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.10933	100.00000	10.08484				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	14.68702	100.00000	14.65145				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	16.10236	100.00000	16.06334				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	10.93867	100.00000	10.91446				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	87.89921	100.00000	87.69190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.38650	100.00000	12.35616				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	23.83115	100.00000	23.77278				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	91.90071	100.00000	91.67819				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	65.49028	100.00000	65.34128				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	47.01553	100.00000	46.90856				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	94.74725	100.00000	94.50616				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	13.45439	100.00000	13.42180				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.36702	100.00000	13.33428				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	80.93097	100.00000	80.69840				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	16.64131	100.00000	16.58879				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	6.80753	100.00000	6.78605				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	90.65183	100.00000	90.22423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN333U SPOT										0.00	0	0
Total For IN333U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	14.18632	100.00000	14.12325				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.15950		101.13124				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				101.48586		101.46049				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	100.54626	6.50000	100.52884				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	113.51800	10.00000	113.48800				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				101.13667		101.10895				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				99.97547		100.66204				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				99.66773		99.63711				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.42825		100.39738				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				99.75608		99.72545				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			12.12500	104.97061	12.28000	104.42585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.52772		100.50221				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			8.68000	100.55022	8.83000	100.46279				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.88482		100.86035				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.77227		100.74681				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.78240		100.75660				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.43179						0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.42121		100.39617				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.47850		101.45295				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				101.10784		101.08260				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				101.13833		101.11241				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				101.15662		101.13029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				101.04606		101.02053				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				101.05743		101.03162				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				101.06879		101.04271				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC12 On 27/01/2017 Spot Bond				100.12819		100.10682				0.00	0	0
Total IPFC12 SPOT										0.00	0	0
Total For IPFC12										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.95500	102.14443	10.11000	101.57035				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			8.89000	101.70999	9.04000	101.55716				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	54.06681	100.00000	53.94583				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.71635		100.69112				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	41.54525	100.00000	41.44460				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				100.65826		100.63238				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	12.31955	100.00000	12.28971				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				101.54900		101.52440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				101.76344		101.73661				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				101.61926		101.59079				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			3.54000	136.62281	3.52000	136.74452				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	100.70757	2.75000	100.70010				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			3.89000	154.51473	3.85000	155.09808				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.84912		100.82116				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.63058		100.60273				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.26393		100.23622				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				99.47251		99.44442				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				99.50053		99.47256				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			3.90000	110.92297	3.87000	111.16078				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			3.90000	110.92297	3.87000	111.16078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.48216		101.45303				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				102.02571		101.99762				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				99.75822		99.72786				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.82500	104.91752	11.98000	104.37038				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.89429		100.86057				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.32156		100.28932				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				101.31461		101.28184				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.63000	129.69964	4.61000	129.81041				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				101.12325		101.09049				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			12.17500	100.38933	12.33000	99.80073				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	22.01392	100.00000	21.96059				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			10.68500	104.21631	10.84000	103.97170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				101.05206		101.08009				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			3.99000	153.03775	3.95000	153.61423				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA644 On 03/11/2016 Spot Bond			7.65000	99.93716	7.65000	99.87440				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			7.65000	99.79085	7.65000	99.72827				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			7.65000	99.64496	7.65000	99.58257				0.00	0	0
Total IVA646 SPOT										0.00	0	0
Total For IVA646										0.00	0	0
IVA647 On 28/11/2016 Spot Bond			7.75000	99.40899	7.75000	99.34609				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			7.75000	99.34609	7.75000	99.28326				0.00	0	0
Total IVA648 SPOT										0.00	0	0
Total For IVA648										0.00	0	0
IVA649 On 08/12/2016 Spot Bond			7.75000	99.19961	7.75000	99.13697				0.00	0	0
Total IVA649 SPOT										0.00	0	0
Total For IVA649										0.00	0	0
IVA650 On 13/12/2016 Spot Bond			7.75000	99.09525	7.75000	99.03274				0.00	0	0
Total IVA650 SPOT										0.00	0	0
Total For IVA650										0.00	0	0
IVA654 On 05/01/2017 Spot Bond			7.85000	98.35014	7.85000	98.35014				0.00	0	0
Total IVA654 SPOT										0.00	0	0
Total For IVA654										0.00	0	0
IVA655 On 12/01/2017 Spot Bond			7.85000	98.20474	7.85000	98.20474				0.00	0	0
Total IVA655 SPOT										0.00	0	0
Total For IVA655										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800				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				101.55791		101.53319				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.41497		100.38921				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.55581		100.53014				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.47655		100.45168				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				101.90588		101.88255				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				100.78723		100.76128				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.24119		100.21690				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.84861		100.82308				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.86697		100.84089				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				95.33904		95.31161				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			9.49500	102.27244	9.65000	101.88603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	21.98624	100.00000	21.93783				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	17.48804	100.00000	17.44568				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			9.69500	101.28124	9.85000	100.68477				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				100.01401		100.04626				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.66136		100.63772				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				99.90384		99.87970				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				101.86001		101.83434				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.50262		101.47666				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				99.99972		99.97595				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				99.80650		99.78212				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.98827		100.96163				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.78629		100.76036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.01523		100.04706				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.80744		100.78083				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				99.89995		99.87487				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.25778		101.23149				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				101.34819		101.32167				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				101.32836						0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				99.97688		99.95394				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.36826		100.34169				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.34350		100.31674				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				99.97649		99.95288				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				101.85471		101.82851				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				101.85471		101.82851				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.52373		100.49711				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	9.54595	100.00000	9.50397				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				100.01916		100.04973				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				101.97150		101.94733				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.57060		100.54638				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.52614		100.50182				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.06921	100.00000	17.94606				0.00	0	8,100,000,000
Total IVC089 SPOT										0.00	0	8,100,000,000
Total For IVC089										0.00	0	8,100,000,000
IVC090 On 31/10/2018 Spot Bond				100.07042	100.00000	17.94606				0.00	0	10,100,000,000
Total IVC090 SPOT										0.00	0	10,100,000,000
Total For IVC090										0.00	0	10,100,000,000
IVC68U On 07/12/2021 Spot Bond			100.00000	2.93012	100.00000	2.92458				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	43.01727	100.00000	42.91191				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	30.89673	100.00000	30.82107				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	4.23456	100.00000	4.22653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	1.86787	100.00000	1.86432				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	1.82925	100.00000	1.82578				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.02646		100.05436				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				101.58147		101.55689				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				101.32804		101.30139				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				101.50748		101.48097				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.88292		100.85710				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.93478		100.90747				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			10.09500	100.73011	10.25000	100.10782				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	19.18867	100.00000	19.14219				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				101.71679		101.68952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.05482		100.02741				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond				99.88432		99.85524				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			9.10000	130.28073	9.26500	128.89529				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.85657		100.83054				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.40805		101.38412				0.00	0	2,000,000,000
Total LBK06 SPOT										0.00	0	2,000,000,000
Total For LBK06										0.00	0	2,000,000,000
LBK07 On 16/09/2017 Spot Bond				100.98729		100.96210				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				98.45605		98.48767				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08 On 30/10/2019 Spot Bond			100.00000	17.16539	100.00000	17.12381				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			10.24500	102.53174	10.40000	102.10903				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	104.14313	9.62000	104.11654				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12 On 25/02/2020 Spot Bond			9.71000	101.81994	9.71000	101.79371				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				101.10802		101.08279				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK13 SPOT									0.00	0	0
Total For LBK13									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	42.25293	100.00000	42.15057			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.63247		100.60328			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.00000			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			8.78000	100.87205	8.93000	100.73827		13,170,000,000,000.00	1,500,000,000	3,760,000,000	
Total LGL02 SPOT								13,170,000,000,000.00	1,500,000,000	3,760,000,000	
Total For LGL02								13,170,000,000,000.00	1,500,000,000	3,760,000,000	
LGL03 On 03/04/2018 Spot Bond			9.43000	98.31815	9.58000	98.10171		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			10.12000	99.05042	10.27500	98.55633		0.00	0	580,000,000	
Total LGL04 SPOT								0.00	0	580,000,000	
Total For LGL04								0.00	0	580,000,000	
LGL05 On 12/12/2021 Spot Bond				101.41829		101.39039		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LGL06 On 04/10/2022 Spot Bond			10.22500	100.71428	10.38500	99.99228		0.00	0	2,500,000,000	
Total LGL06 SPOT								0.00	0	2,500,000,000	
Total For LGL06								0.00	0	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				100.80388		100.77652		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	
Total For LGL07								0.00	0	0	
LHL03 On 13/12/2016 Spot Bond				101.87448		101.83696		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	
Total For LHL03								0.00	0	0	
LHL17 On 14/11/2018 Spot Bond				102.82296		102.78799		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			13.22500	106.41419	13.38000	106.10859		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.14500	107.08023	14.30000	106.66849				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				101.37773		101.35010				0.00	0	0
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				102.33130		102.29718				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				101.81023		101.78527				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				101.90978		101.88343				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				102.02921		102.00119				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				99.83030		99.80886				0.00	0	0
Total MAQ077 SPOT										0.00	0	0
Total For MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				101.16624		101.14355				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				100.02217		100.00000				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				98.30918		98.28750				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ08 On 12/12/2016 Spot Bond				99.19147		99.17073				0.00	0	0
Total MAQ087 SPOT										0.00	0	0
Total For MAQ087										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				98.10528		98.08446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ088 SPOT										0.00	0	0
Total For MAQ088										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				101.39907		101.37489				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				101.40741		101.38308				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				103.89147		103.87203				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				104.11839		104.09798				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				101.33570		101.31456				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				101.06878		101.03671				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.99212		100.96794				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				100.00000	0.00000	100.00000				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				99.84104		99.82094				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.52345		100.50066				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.07783		100.05679				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.51073		100.48603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF045 On 17/08/2018 Spot Bond				102.09752		102.07412				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF046 On 07/06/2019 Spot Bond				101.12608		101.10131				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF047 On 13/03/2017 Spot Bond				101.16277		101.13971				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF048 On 14/03/2019 Spot Bond				101.12393		101.09870				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF049 On 17/05/2017 Spot Bond				101.96146		101.93960				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF050 On 16/05/2019 Spot Bond				102.07773		102.05376				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF051 On 16/05/2019 Spot Bond			100.00000	26.75387	100.00000	26.67035				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF051 On 28/09/2017 Spot Bond				100.82999		100.80635				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF052 On 28/09/2019 Spot Bond				100.87854		100.85354				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	102.41055	2.30000	101.67821				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				95.95461		96.39691				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				100.87319		100.85181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				101.27041		101.24540				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	57.72942	100.00000	57.58958				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	56.04439	100.00000	55.90862				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	56.08939	100.00000	55.95351				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	44.48748	100.00000	44.37972				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	96.33508	100.00000	96.08355				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				100.00994		100.04360				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			9.12500	100.24414	9.28000	99.88660				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	102.70142	8.00000	102.67929				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			9.17500	99.87538	9.33000	99.51916				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	100.44502	8.91000	100.42097				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				102.95667		102.93152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				103.06909		103.04295				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.14500	103.42375	9.30000	103.09864				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.95000	103.50195	10.10500	102.86047				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				101.05366		101.02910				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.94500	101.98668	10.10000	101.57392				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.39000	103.40123	9.54000	103.29312				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.33610		101.31109				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.82500	102.12007	9.98000	101.55122				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				101.08408		101.05725				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.75000	100.08526	11.91500	99.18504				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			11.10500	101.38888	11.26500	100.69676				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	90.79602	100.00000	90.57072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.09000	103.27368	9.24000	103.16628				0.00	0	0
Total MQB02 SPOT										0.00	0	0
Total For MQB02										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.78000	103.97354	8.93000	103.84901				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	79.04712	100.00000	78.89059				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	90.01575	100.00000	89.79832				0.00	0	0
Total MTN07U SPOT										0.00	0	0
Total For MTN07U										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	22.29151	100.00000	22.22191				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	22.61581	100.00000	22.56548				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	10.70334	100.89771	10.67720				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	10.81940	100.61875	10.79304				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ 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
N4A40£ 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
N4A411On 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				101.07154		101.04657				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				101.08346		101.05822				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				101.21325		101.18502				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				111.16964		111.11315				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.96176	100.00000	11.93246				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	12.79519	100.00000	12.76384				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			10.17500	95.27316	10.33500	94.57933				0.00	0	259,100,000
Total NAM01 SPOT										0.00	0	259,100,000
Total For NAM01										0.00	0	259,100,000
NAM02 On 29/06/2020 Spot Bond			9.70500	102.97353	9.86000	102.48118				0.00	0	88,000,000
Total NAM02 SPOT										0.00	0	88,000,000
Total For NAM02										0.00	0	88,000,000
NAM03 On 01/08/2023 Spot Bond			10.02500	102.70756	10.18500	101.91165				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.50000	102.71112	10.66500	101.69645				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			9.43000	102.15127	9.58500	101.61843				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.83500	99.55815	9.99000	98.99774				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	101.14602	9.38000	101.12041				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.77500	100.95529	9.93500	100.10661				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				101.94724		101.92512				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14/On 25/06/2021 Spot Bond			9.63500	102.03555	9.79000	101.44586				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.87500	97.60294	10.03000	96.97107				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				101.98027		101.95650				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			10.71000	95.24205	10.87500	94.36953				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17/On 22/04/2026 Spot Bond			10.88000	94.90739	11.04500	93.96098				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK17/On 28/11/2016 Spot Bond				101.48558		101.46230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18/On 01/06/2020 Spot Bond			9.57500	102.97216	9.73000	102.48909				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.90712		100.88295				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19/On 01/06/2022 Spot Bond			10.02500	102.45250	10.18000	101.78389				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.98405		100.96085				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			10.60000	102.94789	10.76500	101.95666				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				98.86616		98.84397				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			11.15000	99.79222	11.31500	98.77520				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				101.90393		101.88131				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.27000	108.22719	9.42000	107.50514				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				101.87533		101.85205				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			10.80000	104.21319	10.96500	103.25548				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.86983		101.84618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			11.05000	104.25690	11.21500	103.20107				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				102.05536		102.03167				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			10.01500	105.18434	10.17500	104.41187				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				102.07874		102.05372				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	16.22671	100.00000	16.19099				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.26369		100.23720				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.69000	108.06383	10.85500	107.05080				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				101.52290		101.49858				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			10.02500	102.42681	10.18500	101.63195				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				101.86318		101.83847				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.50000	102.64912	10.66500	101.63457				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				101.84510		101.82103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				101.93910		101.91407				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				101.99062		101.96457				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				101.67837		101.65293				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				102.39334		102.37012				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				102.13927		102.11495				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				102.18575		102.16086				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				102.24369		102.21809				0.00	0	30,000,000
Total NBK36B SPOT										0.00	0	30,000,000
Total For NBK36B										0.00	0	30,000,000
NBK37I On 02/08/2019 Spot Bond				100.02237		100.00002				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				100.02323		99.99994				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			9.03500	107.50368	9.19000	107.08198				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	21.68265	100.00000	21.63414				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.27500	42.61670	11.44000	42.10307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.01792		100.04873				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.39673		100.36999				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				102.03270		102.00775				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				101.09238		101.06693				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.87892		100.85364				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				100.00947		100.04325				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				101.14295		101.11633				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.73734	100.00000	9.71349				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.73734	100.00000	9.71349				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			10.44500	102.35811	10.61000	101.49295				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				101.13700		101.11052				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			10.48000	101.30101	10.64500	100.44265				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				101.14295		101.11633			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				101.04532		101.02095			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				101.04539		101.02102			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				101.15238		101.12554			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				101.16428		101.13717			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				101.53550		101.51031			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.60051		100.57506			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				101.04276		101.01629			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.60055		100.57511			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.25191		100.22375			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.88335		100.85454			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			10.69500	100.30415	10.85000	99.95247			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				98.66057		98.63172				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.56000		100.53156				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.47824		100.44982				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.93285		100.90216				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			11.49500	103.20166	11.65000	102.71987				0.00	0	2,590,000,000
Total NED20 SPOT										0.00	0	2,590,000,000
Total For NED20										0.00	0	2,590,000,000
NED9 On 06/07/2017 Spot Bond				100.61389		100.59147				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	117.02694	9.44500	116.99759				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				102.84735		102.80719				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				101.34894		101.31684				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800				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	99.67927	13.50000	99.64370				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 09/10/2019 Spot Bond				101.67783		101.64683				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.36000	185.81218	2.36000	185.80522				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			2.76000	120.73335	2.73000	120.99874				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	204.91116	3.45000	204.90388				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			3.15000	117.27133	3.12000	117.52694				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			3.48000	160.74477	3.44000	161.35718				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.55000	159.66091	3.51000	160.26826				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.99500	103.66852	9.15000	103.15984				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	89.83385	100.00000	89.66175				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			9.62500	104.47730	9.78000	103.98297				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				101.70091		101.67734				0.00	200,000,000	100,000,000
Total NQ1A17 SPOT										0.00	200,000,000	100,000,000
Total For NQ1A17										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1: On 22/05/2049 Spot Bond				101.67104		101.64788				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1: On 22/05/2050 Spot Bond				101.88770		101.86350				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				101.77322		101.74845				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				101.66817		101.64489				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1: On 22/05/2020 Spot Bond			9.82500	104.50830	9.98000	104.01506				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				101.73079		101.70680				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				101.71088		101.68717				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				101.84419		101.81862				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			10.02500	104.53935	10.18000	104.04718				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				101.75070		101.72644				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				101.76067		101.73627				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				101.92977		101.90300				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				102.12873		102.09918				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.79053		101.76571				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				102.02669		101.99832				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.95000	111.32650	9.10500	111.00077				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.76000	111.19759	9.91500	110.43172				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			2.35000	184.54935	2.35000	184.54256				0.00	0	9,500,000,000
Total NRA023 SPOT										0.00	0	9,500,000,000
Total For NRA023										0.00	0	9,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.43000	110.49919	11.59500	109.36615				0.00	0	3,940,000,000
Total NRA028 SPOT										0.00	0	3,940,000,000
Total For NRA028										0.00	0	3,940,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	17.31290	100.00000	17.27458				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				101.18889		101.16356				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.53931		101.51418				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				101.51174		101.48613				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				100.17834		100.15267				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				101.83094		101.80206			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				102.24372		102.20846			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	21.30712	100.00000	21.25550			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				101.87260		101.84510			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.14500	101.71546	10.30000	101.29462			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.34768		101.32021			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			10.35500	99.53089	10.51000	99.07590			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.95500	98.72794	11.11500	98.07380			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.60000	97.93515	11.76500	97.05996			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				101.29874		101.27152			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.94500	101.28562	11.10500	100.57986			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			11.60000	100.17408	11.76500	99.25742			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM12 On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM25 On 07/03/2017 Spot Bond				101.37508		101.35045			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				99.97684		99.95367			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				101.54927		101.52679			0.00	0	0
Total PMM27 SPOT									0.00	0	0
Total For PMM27									0.00	0	0
PMM28 On 02/03/2017 Spot Bond				101.41040		101.38734			0.00	0	0
Total PMM28 SPOT									0.00	0	0
Total For PMM28									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				101.48502		101.46056			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				101.36723		101.34273			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				96.11507		96.08682			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				99.83040		99.86326			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.01500	99.97528	10.01500	99.95642			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
PRE1A3 On 27/01/2028 Spot Bond				100.16864		100.14434			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1B On 27/01/2028 Spot Bond				100.17237		100.14753			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.18837		100.16122			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.19208		100.16440			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.70000	115.81011	8.86500	114.60776		375,377,829,410,000.00	1,192,572,164,300	369,099,530,000	
Total R186 SPOT								5,377,829,410,000.00	192,572,164,300	369,099,530,000	
Total For R186								5,377,829,410,000.00	192,572,164,300	369,099,530,000	
R197 On 07/12/2023 Spot Bond			1.85000	303.03422	1.85000	303.02717		11,677,940,000,000.00	6,312,400,000	17,315,566,000	
Total R197 SPOT								11,677,940,000,000.00	6,312,400,000	17,315,566,000	
Total For R197								11,677,940,000,000.00	6,312,400,000	17,315,566,000	
R202 On 07/12/2033 Spot Bond			1.99000	248.62836	1.99000	248.62163		157,542,728,000,000.00	79,167,200,000	248,064,959,800	
Total R202 SPOT								57,542,728,000,000.00	79,167,200,000	248,064,959,800	
Total For R202								57,542,728,000,000.00	79,167,200,000	248,064,959,800	
R2023 On 28/02/2023 Spot Bond			8.37500	98.33148	8.53500	97.55359		076,600,355,887,500.00	247,952,281,300	613,916,124,100	
Total R2023 SPOT								6,600,355,887,500.00	247,952,281,300	613,916,124,100	
Total For R2023								6,600,355,887,500.00	247,952,281,300	613,916,124,100	
R203 On 15/09/2017 Spot Bond			7.53000	101.69369	7.68000	101.54847		828,989,000,000,000.00	641,300,000,000	467,250,000,000	
Total R203 SPOT								8,989,000,000,000.00	641,300,000,000	467,250,000,000	
Total For R203								8,989,000,000,000.00	641,300,000,000	467,250,000,000	
R2030 On 31/01/2030 Spot Bond			9.09500	93.71120	9.26000	92.51677		120,060,752,220,000.00	672,903,876,000	884,057,067,100	
Total R2030 SPOT								20,060,752,220,000.00	672,903,876,000	384,057,067,100	
Total For R2030								20,060,752,220,000.00	672,903,876,000	384,057,067,100	
R2032 On 31/03/2032 Spot Bond			9.19500	93.05183	9.36000	91.77153		898,960,797,100,000.00	315,275,780,000	235,154,544,800	
Total R2032 SPOT								18,960,797,100,000.00	315,275,780,000	235,154,544,800	
Total For R2032								18,960,797,100,000.00	315,275,780,000	235,154,544,800	
R2035 On 28/02/2035 Spot Bond			9.28500	97.96746	9.44000	96.64017		517,388,268,000,000.00	378,824,800,000	328,661,060,800	
Total R2035 SPOT								17,388,268,000,000.00	378,824,800,000	328,661,060,800	
Total For R2035								17,388,268,000,000.00	378,824,800,000	328,661,060,800	
R2037 On 31/01/2037 Spot Bond			9.34500	94.55136	9.50000	93.22813		250,102,183,000,000.00	240,781,400,000	792,770,663,200	
Total R2037 SPOT								50,102,183,000,000.00	240,781,400,000	792,770,663,200	
Total For R2037								50,102,183,000,000.00	240,781,400,000	792,770,663,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			7.72500	103.46710	7.88000	103.14530			638,192,532,000,000.00	82,613,920,000	407,218,869,100
Total R204 SPOT									18,192,532,000,000.00	82,613,920,000	407,218,869,100
Total For R204									18,192,532,000,000.00	82,613,920,000	407,218,869,100
R2040 On 31/01/2040 Spot Bond			9.39500	98.59093	9.55000	97.17209			251,539,935,000,000.00	239,653,000,000	344,874,887,800
Total R2040 SPOT									1,539,935,000,000.00	239,653,000,000	344,874,887,800
Total For R2040									1,539,935,000,000.00	239,653,000,000	344,874,887,800
R2044 On 31/01/2044 Spot Bond			9.41000	95.79277	9.56500	94.35714			730,481,580,000,000.00	396,438,000,000	536,440,656,800
Total R2044 SPOT									10,481,580,000,000.00	396,438,000,000	536,440,656,800
Total For R2044									10,481,580,000,000.00	396,438,000,000	536,440,656,800
R2048 On 28/02/2048 Spot Bond			9.37000	95.28307	9.52500	93.80433			738,058,430,000,000.00	398,939,000,000	1,040,480,920,200
Total R2048 SPOT									18,058,430,000,000.00	398,939,000,000	1,040,480,920,200
Total For R2048									18,058,430,000,000.00	398,939,000,000	1,040,480,920,200
R207 On 15/01/2020 Spot Bond			7.94500	100.24042	8.10000	99.79452			844,212,688,000,000.00	609,718,400,000	632,210,548,800
Total R207 SPOT									14,212,688,000,000.00	609,718,400,000	632,210,548,800
Total For R207									14,212,688,000,000.00	609,718,400,000	632,210,548,800
R208 On 31/03/2021 Spot Bond			8.12500	95.61137	8.28000	95.04460			399,286,485,750,000.00	541,450,644,400	834,935,742,700
Total R208 SPOT									19,286,485,750,000.00	541,450,644,400	834,935,742,700
Total For R208									19,286,485,750,000.00	541,450,644,400	834,935,742,700
R209 On 31/03/2036 Spot Bond			9.23500	73.85576	9.39000	72.74953			398,714,445,177,500.00	692,876,496,500	914,832,344,400
Total R209 SPOT									18,714,445,177,500.00	692,876,496,500	914,832,344,400
Total For R209									18,714,445,177,500.00	692,876,496,500	914,832,344,400
R210 On 31/03/2028 Spot Bond			1.99000	185.94445	1.95000	186.67580			4,785,950,000,000.00	2,405,000,000	137,376,982,200
Total R210 SPOT									4,785,950,000,000.00	2,405,000,000	137,376,982,200
Total For R210									4,785,950,000,000.00	2,405,000,000	137,376,982,200
R211 On 31/01/2017 Spot Bond			4.80000	141.32736	4.80000	141.31284			0.00	0	47,211,100,000
Total R211 SPOT									0.00	0	47,211,100,000
Total For R211									0.00	0	47,211,100,000
R212 On 31/01/2022 Spot Bond			1.88000	148.00053	1.86000	148.14066			19,538,088,000,000.00	10,392,600,000	167,593,766,900
Total R212 SPOT									19,538,088,000,000.00	10,392,600,000	167,593,766,900
Total For R212									19,538,088,000,000.00	10,392,600,000	167,593,766,900
R213 On 28/02/2031 Spot Bond			9.11000	84.52397	9.27500	83.36445			744,634,271,831,000.00	411,046,572,100	623,038,200,000
Total R213 SPOT									14,634,271,831,000.00	411,046,572,100	623,038,200,000
Total For R213									14,634,271,831,000.00	411,046,572,100	623,038,200,000
R214 On 28/02/2041 Spot Bond			9.32000	74.17522	9.47500	73.01868			516,998,217,044,000.00	55,471,911,700	909,058,300,000
Total R214 SPOT									16,998,217,044,000.00	55,471,911,700	909,058,300,000
Total For R214									16,998,217,044,000.00	55,471,911,700	909,058,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C On 21/12/2016 Spot Bond			7.18000	99.06461	7.18000	99.04531			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R337C On 21/06/2020 Spot Bond			8.54000	73.81103	8.54000	73.79417			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	46.58173	9.05000	46.57047			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
RCG01 On 24/10/2019 Spot Bond				100.25056		100.22532			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.23282		100.20937			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				101.79273		101.76360			0.00	0	820,000,000
Total RCSB05 SPOT									0.00	0	820,000,000
Total For RCSB05									0.00	0	820,000,000
RCSB0 On 17/01/2017 Spot Bond				100.83662		100.81176			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	85.10452	100.00000	84.91154			0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	85.10452	100.00000	84.91154			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				102.05545		102.02865			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	81.95449	100.00000	81.77554			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	52.45703	100.00000	52.32995			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	91.27323	100.00000	91.05006			0.00	0	0
Total RCSB3U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB3U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	92.65348	100.00000	92.42357				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	41.94263	100.00000	41.84102				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	64.72061	100.00000	64.55371				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.76057	100.00000	9.73320				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	42.96307	100.00000	42.85228				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	29.53861	100.00000	29.46244				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	12.96530	100.00000	12.93187				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.29170		101.26628				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				102.13791		102.11324				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				101.67892		101.65197				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				101.93494		101.90885				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	23.81067	100.00000	23.75236				0.00	0	0
Total RDFB06/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 RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.89705		100.87150			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.92126		100.89503			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				101.43421		101.41067			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				100.97722		100.95278			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				103.54411		103.52110			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				101.37520		101.35272			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				101.45955		101.43559			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				100.16530		100.14151			0.00	0	0
Total RDFC34 SPOT									0.00	0	0
Total For RDFC34									0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.68110		100.65709			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.83594		101.81040			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	33.74729	100.00000	33.66554			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				101.88006		101.85413			0.00	0	0
Total REB02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For REB02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				101.73058		101.70672				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				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.95064		100.91727				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				101.00112		100.96598				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond				101.19905		101.15701				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	44.09704	100.00000	43.98904				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	23.33634	100.00000	23.27919				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	14.87175	100.00000	14.83532				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	11.49780	100.00000	11.46964				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				100.05823		100.03516				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				99.90704		99.88371				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES29 On 28/11/2016 Spot Bond				101.62335		101.59861				0.00	0	0
Total RES29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.43687		101.41114				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.48470		100.45997				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				102.70495		102.68202				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				101.76148		101.73561				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				101.78435		101.75815				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.32890		100.30328				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										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				96.15743		96.08930				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP014 On 27/09/2019 Spot Bond				87.87377		87.83531				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	104.44964	12.35000	104.41565				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	18.15877	100.00000	18.11477				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	24.53502	100.00000	24.47493				0.00	0	0
Total RPP01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RPP01U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	16.32709	100.00000	16.30708				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	97.66895	100.00000	97.41460				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00I On 16/11/2022 Spot Bond				108.38461		108.33128				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00I On 30/04/2025 Spot Bond				50.71647		50.82360				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			9.66000	101.45135	9.81500	100.87126				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.11500	100.76148	10.27500	99.95656				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.82000	100.23543	10.98500	99.14596				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1320L On 09/12/2016 Spot Bond			100.00000	91.02244	100.00000	90.79602				0.00	0	0
Total S1320U SPOT										0.00	0	0
Total For S1320U										0.00	0	0
S1321L On 09/12/2016 Spot Bond			100.00000	91.02244	100.00000	90.79602				0.00	0	0
Total S1321U SPOT										0.00	0	0
Total For S1321U										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.18000	104.91624	8.33000	104.88340				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	113.51800	10.00000	113.48800				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				101.91190		101.88691				0.00	0	0
Total SBK13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.63000	104.10618	9.78000	103.92899				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.36980		100.34491				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				100.71801		100.69024				0.00	0	50,000,000
Total SBK16 SPOT										0.00	0	50,000,000
Total For SBK16										0.00	0	50,000,000
SBK17 On 30/07/2024 Spot Bond				98.20551		98.23592				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				98.49543		98.46964				0.00	0	22,900,000,000
Total SBK18 SPOT										0.00	0	22,900,000,000
Total For SBK18										0.00	0	22,900,000,000
SBK19 On 24/10/2019 Spot Bond				100.26531		100.23859				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				102.89551		102.86500				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				99.90373		99.77523				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				102.12063		102.08947				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.97500	103.32285	12.13500	102.66224				0.00	0	1,840,000,000
Total SBK23 SPOT										0.00	0	1,840,000,000
Total For SBK23										0.00	0	1,840,000,000
SBK24 On 19/10/2025 Spot Bond				99.94443		99.91443				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.21177	100.00000	11.18461				0.00	0	0
Total SBK24/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 SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.31617		100.28462				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.86500	101.60232	12.02000	101.04073				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			9.22500	99.45811	9.38000	99.23092				0.00	0	2,530,000,000
Total SBK9 SPOT										0.00	0	2,530,000,000
Total For SBK9										0.00	0	2,530,000,000
SBN33 On 15/09/2017 Spot Bond			8.93000	100.54496	9.08000	100.39849				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				101.41647		101.39237				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.30000	101.51797	8.45000	101.36878				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				101.38020		101.35526				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				102.05191		102.02471				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			9.56000	105.95478	9.71500	105.35124				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.33000	103.01668	10.49500	102.02013				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				103.20549		103.17483				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				101.86703		101.84307				0.00	48,000,000	12,000,000
Total SBS23 SPOT										0.00	48,000,000	12,000,000

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 SBS23									0.00	48,000,000	12,000,000
SBS24 On 24/05/2019 Spot Bond				102.39016		102.25147			0.00	1,500,000,000	1,500,000,000
Total SBS24 SPOT									0.00	1,500,000,000	1,500,000,000
Total For SBS24									0.00	1,500,000,000	1,500,000,000
SBS25 On 24/05/2019 Spot Bond			8.75500	104.17763	8.91000	103.80471			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	75.72614	100.00000	75.56936			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			10.27500	101.30211	10.43500	100.47438			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				100.33383		100.31124			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.77500	103.20903	8.93000	102.83116			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			10.53000	89.76735	10.69500	88.86102			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.72912		100.70506			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			10.44000	99.68681	10.60500	98.65258			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.21817		101.19449			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				101.08337		101.05868			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			10.50000	99.12351	10.66500	98.24243			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000

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 SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.25442		100.28857				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				99.94193		99.97503				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.99500	99.27022	9.15000	98.82740				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			10.17000	96.43944	10.33500	95.54784				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			10.56000	96.54061	10.72500	95.41098				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.89500	98.94923	10.05000	98.34100				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				99.91406		99.89051				0.00	0	400,000,000
Total SBS40 SPOT										0.00	0	400,000,000
Total For SBS40										0.00	0	400,000,000
SBS41 On 12/11/2022 Spot Bond			9.62500	101.35671	9.78500	100.60792				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			10.18000	102.42078	10.34500	101.42284				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			10.35000	102.79056	10.51500	101.67752				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				102.05069		102.02714				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				102.47521		102.45042				0.00	0	0
Total SBS45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.63500	106.98642	9.79500	106.19853				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				102.49431		102.46834				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			3.15000	280.67538	3.15000	280.65901				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			5.75000	141.00451	5.75000	140.98644				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	113.85925	100.00000	113.61209				0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	113.85925	100.00000	113.61209				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			3.54000	203.53077	3.54000	203.51675				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	62.82870	100.00000	62.67482				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.85031		100.81432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.85042		100.81443			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	89.68059	100.00000	89.46078			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			6.45000	140.76756	6.45000	140.74690			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	100.54626	6.50000	100.52884			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				101.52248		101.50007			0.00	0	2,000,000,000
Total SHS01 SPOT									0.00	0	2,000,000,000
Total For SHS01									0.00	0	2,000,000,000
SHS04 On 29/06/2017 Spot Bond				101.52041		101.49528			0.00	0	900,000,000
Total SHS04 SPOT									0.00	0	900,000,000
Total For SHS04									0.00	0	900,000,000
SHS05 On 29/06/2017 Spot Bond			8.80000	102.98507	8.95000	102.86702			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	103.01625	8.75000	102.99216			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0
Total For SHS05/R203									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				102.15925		102.13389			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	95.80052	100.00000	95.54974			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	113.51800	10.00000	113.48800			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.29159		101.26617				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				101.11999		101.09448				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	95.02687	100.00000	94.78507				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			9.13000	102.31712	9.28000	102.17028				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				102.27728		102.25097				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.87819		100.85251				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.90644		100.87995				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			10.02500	102.80092	10.18000	102.31126				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.90644		100.87995				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.98996		100.96430				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	23.79902	100.00000	23.74073				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			9.48000	100.61431	9.63500	100.34189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				102.10240		102.07654				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				101.23224		101.20789				0.00	0	100,000,000
Total SLRA1 SPOT										0.00	0	100,000,000
Total For SLRA1										0.00	0	100,000,000
SLRA2 On 15/11/2021 Spot Bond				101.26557		101.24052				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				101.28588		101.26043				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				101.29907		101.27333				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				101.39450		101.36682				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				101.42233		101.39407				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.73000	100.70779	8.88000	100.56149				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.60004		100.57233				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			11.07500	103.83543	11.23500	103.06985				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SPDA10 On 21/08/2021 Spot Bond				101.61729		101.59199				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.92304		101.89912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				101.73062		101.70677				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				101.77045		101.74604				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				101.77568		101.75088				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				101.82920		101.80364				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				101.58958		101.56473				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SPG00:On 09/09/2019 Spot Bond				101.46935		101.44206				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00:On 31/10/2019 Spot Bond				100.07806	100.00000	8.97303				0.00	0	15,400,000,000
Total SPG003 SPOT										0.00	0	15,400,000,000
Total For SPG003										0.00	0	15,400,000,000
SSA05 On 16/04/2018 Spot Bond				100.42121		100.39616				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.90500	95.10646	10.06000	94.65281				0.00	0	4,101,000,000
Total SSA06 SPOT										0.00	0	4,101,000,000
Total For SSA06										0.00	0	4,101,000,000
SSN00 On 01/03/2017 Spot Bond				101.62842		101.60215				0.00	120,000,000	30,000,000
Total SSN001 SPOT										0.00	120,000,000	30,000,000
Total For SSN001										0.00	120,000,000	30,000,000
SSN00:On 26/03/2017 Spot Bond				101.00369		100.97664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.23136		100.20548			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			9.69500	90.25693	9.85000	89.72472			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			9.69500	90.25693	9.85000	89.72472			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			9.36500	96.43569	9.52000	96.00720			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				101.15657		101.13024			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			8.41000	100.96919	8.56000	100.82318			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			2.78000	120.55304	2.75000	120.81792			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	99.88598	9.61500	99.86036			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	101.58955	8.50000	101.56634			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			10.72000	102.50655	10.88500	101.48814			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.98000	72.80933	11.14500	71.86964			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.32745		100.30193			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.41426		100.38962				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.98832		100.96168				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				94.68915		94.66800				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				101.66889		101.63902				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				101.78677		101.76109				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 17/03/2020 Spot Bond				101.14032		101.11470				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				101.60279		101.57649				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				102.00841		101.98292				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				103.98694		103.98694				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond				101.71898		101.69125				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	102.56746	9.55000	102.54146				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 16/08/2019 Spot Bond				101.88273		101.85929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN039 SPOT									0.00	0	0
Total For SSN039									0.00	0	0
SSN04(On 11/10/2023 Spot Bond				100.53605		100.51013			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04 On 13/10/2023 Spot Bond			9.77500	100.65237	9.93500	99.83612			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SY1314 On 03/11/2016 Spot Bond				100.00000	0.00000	99.97888			0.00	0	0
Total SY1314 SPOT									0.00	0	0
Total For SY1314									0.00	0	0
SY1315 On 16/11/2016 Spot Bond				99.72620		99.70513			0.00	0	0
Total SY1315 SPOT									0.00	0	0
Total For SY1315									0.00	0	0
SY1316 On 28/11/2016 Spot Bond				99.28493		99.26659			0.00	0	0
Total SY1316 SPOT									0.00	0	0
Total For SY1316									0.00	0	0
SY1316 On 09/12/2016 Spot Bond				66.05380		66.67100			0.00	0	0
Total SY1318 SPOT									0.00	0	0
Total For SY1318									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.65000	96.99854	9.81500	96.03248			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.76049		101.73622			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				101.83020		101.80496			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			9.59500	100.43177	9.75000	100.03683			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A10 On 21/08/2018 Spot Bond				101.77965		101.75479			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				101.85298		101.82708			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.49500	104.99301	9.65000	104.47359				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				101.71025		101.68638				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				101.77965		101.75479				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				101.84902		101.82318				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			9.59500	104.27640	9.75000	103.75994				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				101.80033		101.77551				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				101.85003		101.82451				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			9.54500	102.54070	9.70000	102.02926				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				101.34192		101.31785				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				101.00142		100.97828				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.61096		100.58660				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.67741		100.65271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.69169		100.66647				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				101.79388		101.77156				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS13€ On 28/04/2017 Spot Bond				100.13665		100.01370				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				101.60648		101.58106				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
TFS141 On 28/10/2019 Spot Bond				100.14225		100.11802				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.14700		100.12197				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.53293		100.50829				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	102.27969	7.83000	102.25835				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.39512		100.37015				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	102.15254	7.39000	102.13239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 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
TH10A8 On 18/10/2038 Spot Bond				100.39512		100.37015				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	102.08603	7.16000	102.06651				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.41621		100.38992				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.41449		100.38831				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.45577		100.42699				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.45018		100.42176				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.61840		100.57943				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.59921		100.56143				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.38391		100.35964				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.39770		100.37256				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	102.53943	8.73000	102.51563				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.22584		100.20148				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.39511		100.37014				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			9.72500	100.03695	9.88000	99.77613				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				100.12919		100.10488				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.39511		100.37014				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.41707		100.39072				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.41233		100.38628				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.41061		100.38467				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.45489		100.42617				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.45318		100.42456				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.43814		100.41047				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.58849		100.55139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.59020		100.55299				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				100.58166		100.54499				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				101.74057		101.71658				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				101.79037		101.76568				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			9.54500	100.91587	9.70000	100.51957				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				101.76049		101.73622				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.83020		101.80496				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			9.45500	99.48864	9.61000	99.09552				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				101.75053		101.72640				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				101.83020		101.80496				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			9.56500	98.62848	9.72000	98.23784				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				101.91980		101.89331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				101.91980		101.89331				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				101.91980		101.89331				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				101.91980		101.89331				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				102.07905		102.05034				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				102.07905		102.05034				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				102.07905		102.05034				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				102.07706		102.04837				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				102.72540		102.68762				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/02/2048 Spot Bond				102.72540		102.68762				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				102.86301		102.82525				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/02/2048 Spot Bond				102.71347		102.67586				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				101.71468		101.69105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				101.75850		101.73426				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2050 Spot Bond				101.83012		101.80488				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.69500	100.67920	9.85000	100.17462				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				101.71667		101.69302				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.76050		101.73623				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				101.30288		101.27782				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.58500	102.04992	9.74000	101.54030				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				101.71025		101.68638				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.91970		101.89321				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.92169		101.89517				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.95799		101.93060				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				101.91837		101.89154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				101.91373		101.88732				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				102.05902		102.03058				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				102.07494		102.04627				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				102.05700		102.02820				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				102.09659		102.06722				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				102.16845		102.13847				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				102.71516		102.67751				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				102.71516		102.67751				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				102.74872		102.70999				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				102.71913		102.68082				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				102.75489		102.71669				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.38263		100.35843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.40200		100.37659				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	6.00028	101.06155	5.98560				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.42782		100.40079				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C-On 18/07/2039 Spot Bond				100.48150		100.45111				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D-On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D-On 18/07/2019 Spot Bond				100.60340		100.56536				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.63500	94.19874	9.79000	93.78214				0.00	0	1,500,000,000
Total TL20 SPOT										0.00	0	1,500,000,000
Total For TL20										0.00	0	1,500,000,000
TL20/R-On 22/02/2020 Spot Bond			100.00000	19.24720	100.00000	19.21078				0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800				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			8.42500	105.14098	8.57500	104.97114			126,375,000,000,000.00	15,000,000,000	52,842,800,000	
Total TN17 SPOT									126,375,000,000,000.00	15,000,000,000	52,842,800,000	
Total For TN17									126,375,000,000,000.00	15,000,000,000	52,842,800,000	
TN17/R-On 14/11/2017 Spot Bond			100.00000	52.91014	100.00000	52.79366			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			9.54500	104.37066	9.70000	103.84344			0.00	0	68,827,398,557	
Total TN20 SPOT									0.00	0	68,827,398,557	
Total For TN20									0.00	0	68,827,398,557	
TN20/R-On 17/09/2020 Spot Bond			100.00000	15.54568	100.00000	15.51090			0.00	0	0	
Total TN20/R208 SPOT									0.00	0	0	
Total For TN20/R208									0.00	0	0	
TN20U-On 14/04/2020 Spot Bond			100.00000	5.77082	100.00000	5.75684			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			10.12000	103.26952	10.28000	102.43908			0.00	0	23,030,000,000	
Total TN23 SPOT									0.00	0	23,030,000,000	
Total For TN23									0.00	0	23,030,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23/R On 06/11/2023 Spot Bond			100.00000	11.03238	100.00000	11.00809			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			10.70000	95.20165	10.86500	94.29624		53,500,000,000,000.00	5,000,000,000	29,480,000,000	
Total TN25 SPOT								53,500,000,000,000.00	5,000,000,000	29,480,000,000	
Total For TN25								53,500,000,000,000.00	5,000,000,000	29,480,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.30439	100.00000	11.27951			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.73500	92.47800	10.90000	91.49342			0.00	0	12,900,000,000
Total TN27 SPOT									0.00	0	12,900,000,000
Total For TN27									0.00	0	12,900,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	13.04218	100.00000	13.01346			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			11.14000	96.22815	11.30500	95.09345			0.00	0	8,600,000,000
Total TN30 SPOT									0.00	0	8,600,000,000
Total For TN30									0.00	0	8,600,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.48155	8.00000	121.45537			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.46000	94.95565	11.61500	93.74367			0.00	0	9,285,000,000
Total TN40 SPOT									0.00	0	9,285,000,000
Total For TN40									0.00	0	9,285,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.72176	10.75000	100.69279			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				101.82321		101.79917			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				102.27742		102.24934			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3 On 15/04/2022 Spot Bond				101.88727		101.86285			0.00	800,000,000	400,000,000
Total TORQ3 SPOT									0.00	800,000,000	400,000,000
Total For TORQ3									0.00	800,000,000	400,000,000
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				102.60508		102.57281			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				101.97149		101.94732			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				102.01521		101.99048			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				102.08077		102.05520			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	113.51800	10.00000	113.48800			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.71328		100.68899			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.70461		100.67979			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.44688		100.42234			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				101.57478		101.55016			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0: On 30/11/2020 Spot Bond			9.62500	103.64443	9.78000	103.10803			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	100.08302	10.00000	100.05534			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	100.08096	9.75000	100.05396			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	10.08036	100.00000	10.05350			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				101.22094		101.19592			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				101.27644		101.25030			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.84500	103.15120	10.00000	102.61307			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				101.22229		101.19725			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				101.27644		101.25030			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			9.64500	103.41944	9.80000	102.86077			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				101.36450		101.33657			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				101.39835		101.36974			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2C On 14/12/2025 Spot Bond				101.54043		101.50893			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				101.59451		101.56191			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				101.94545		101.90571			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				101.94545		101.90571			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				101.19520		101.17070			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				101.25624		101.23051			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.70382	100.00000	8.68250			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.26847	100.00000	9.24578			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.29014		101.26373			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.60727	100.00000	9.58375			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.29692		101.27037			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	9.88961	100.00000	9.86539			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAD1 On 14/06/2024 Spot Bond				101.48659		101.45620			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.33403	100.00000	13.30137			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				101.90556		101.86666			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.11725	100.00000	17.07532			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	17.26930	100.00000	17.22746			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	3.54413	100.00000	3.53555			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP19 On 24/11/2016 Spot Bond				99.57440		99.55414			0.00	0	0
Total TSP199 SPOT									0.00	0	0
Total For TSP199									0.00	0	0
TSP20 On 08/12/2016 Spot Bond				99.28339		99.26292			0.00	0	0
Total TSP200 SPOT									0.00	0	0
Total For TSP200									0.00	0	0
TSP20 On 02/02/2017 Spot Bond				97.99358		97.97153			0.00	0	0
Total TSP202 SPOT									0.00	0	0
Total For TSP202									0.00	0	0
TSP20 On 16/02/2017 Spot Bond				97.69783		97.67590			0.00	0	0
Total TSP203 SPOT									0.00	0	0
Total For TSP203									0.00	0	0
TSP20 On 02/03/2017 Spot Bond				97.29695		97.27423			0.00	0	0
Total TSP205 SPOT									0.00	0	0
Total For TSP205									0.00	0	0
TSP20 On 16/03/2017 Spot Bond				97.04986		97.02785			0.00	0	0
Total TSP206 SPOT									0.00	0	0
Total For TSP206									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP207 On 28/04/2017 Spot Bond				96.05183		96.02940			0.00	0	0
Total TSP207 SPOT									0.00	0	0
Total For TSP207									0.00	0	0
TSP208 On 10/11/2016 Spot Bond				99.84821		99.82652			0.00	0	0
Total TSP208 SPOT									0.00	0	0
Total For TSP208									0.00	0	0
TSP209 On 11/05/2017 Spot Bond				95.75329		95.73083			0.00	0	0
Total TSP209 SPOT									0.00	0	0
Total For TSP209									0.00	0	0
TSP210 On 25/05/2017 Spot Bond				95.42966		95.40715			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				95.12829		95.10584			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				98.95606		98.93475			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				94.85282		94.83054			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				98.65161		98.62986			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				94.53852		94.51623			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				98.33452		98.31289			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				100.32194		100.30048			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				93.94017		93.91798			0.00	0	0
Total TSP218 SPOT									0.00	0	0
Total For TSP218									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP219 On 17/08/2017 Spot Bond				93.66681		93.64474			0.00	0	0
Total TSP219 SPOT									0.00	0	0
Total For TSP219									0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	22.12327	100.00000	22.06967			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC18 On 17/01/2017 Spot Bond				100.37011		100.34826			0.00	0	0
Total TWC187 SPOT									0.00	0	0
Total For TWC187									0.00	0	0
TWC18 On 11/11/2016 Spot Bond				101.72055		101.69904			0.00	0	0
Total TWC189 SPOT									0.00	0	0
Total For TWC189									0.00	0	0
TWC19 On 14/11/2016 Spot Bond				101.67753		101.65603			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				101.63285		101.61137			0.00	0	0
Total TWC192 SPOT									0.00	0	0
Total For TWC192									0.00	0	0
TWC19 On 15/02/2017 Spot Bond				101.66946		101.64708			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				101.56840		101.54692			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				101.60274		101.58038			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				101.52543		101.50395			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				101.55552		101.53327			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				101.48548		101.46396			0.00	0	0
Total TWC198 SPOT									0.00	0	0
Total For TWC198									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC20 On 02/12/2016 Spot Bond				101.37784		101.35631				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				101.39654		101.37442				0.00	0	0
Total TWC201 SPOT										0.00	0	0
Total For TWC201										0.00	0	0
TWC20 On 13/01/2017 Spot Bond				100.51669		100.49516				0.00	0	0
Total TWC202 SPOT										0.00	0	0
Total For TWC202										0.00	0	0
TWC20 On 07/04/2017 Spot Bond				100.52214		100.50028				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC20 On 13/01/2017 Spot Bond				100.47303		100.45153				0.00	0	0
Total TWC204 SPOT										0.00	0	0
Total For TWC204										0.00	0	0
TWC20 On 20/04/2017 Spot Bond				100.12994		100.10825				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC20 On 16/01/2017 Spot Bond				100.43058		100.40905				0.00	0	0
Total TWC206 SPOT										0.00	0	0
Total For TWC206										0.00	0	0
TWC20 On 18/01/2017 Spot Bond				100.27987		100.25835				0.00	0	0
Total TWC207 SPOT										0.00	0	0
Total For TWC207										0.00	0	0
TWC20 On 20/01/2017 Spot Bond				100.12917		100.10764				0.00	0	0
Total TWC208 SPOT										0.00	0	0
Total For TWC208										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.77500	105.00632	9.93000	104.43239				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.67000	105.41569	10.83500	104.40555				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	7.80615	100.00000	7.79069				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA02L On 20/04/2023 Spot Bond			100.00000	7.79499	100.00000	7.77611			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.03026	100.00000	8.01081			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	8.31204	100.00000	8.29190			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	9.06133	100.00000	9.03304			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	9.26524	100.00000	9.22449			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	7.63198	100.00000	7.61687			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.70935	100.00000	7.69067			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.83149	100.00000	7.81252			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	8.09616	100.00000	8.07654			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.83293	100.00000	8.80536			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	10.26570	100.00000	10.23365			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VKC17 On 06/03/2017 Spot Bond				101.37397		101.35068			0.00	0	0
Total VKC17 SPOT									0.00	0	0
Total For VKC17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC18 On 29/03/2017 Spot Bond				100.82435		100.80145			0.00	0	0
Total VKC18 SPOT									0.00	0	0
Total For VKC18									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	41.96848	100.00000	41.86681			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				99.88569		99.86270			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.88851		100.86324			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				99.88741		99.86477			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				101.39686		101.37138			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.89242		100.86634			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	7.34511	100.00000	7.33058			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	7.47653	100.00000	7.45842			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	9.10214	100.00000	9.08009			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.71948	100.00000	4.70805			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.87987	100.00000	8.85214			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA06L On 20/07/2024 Spot Bond			100.00000	9.10308	100.00000	9.06305				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.17094	100.00000	7.15675				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	7.39089	100.00000	7.37298				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	9.30111	100.00000	9.27858				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	4.50360	100.00000	4.49269				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.59933	100.00000	8.57248				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	8.88647	100.00000	8.84739				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	0.00087	100.00000	0.00086				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	10.89975	100.00000	10.79976				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.46000	248.62019	2.44000	248.69281				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.01500	104.41460	8.16500	104.30968				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/R203 On 28/05/2017 Spot Bond			100.00000	70.19131	100.00000	70.03680				0.00	0	0
Total WSP2/R203 SPOT										0.00	0	0
Total For WSP2/R203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			8.28500	105.50173	8.44000	105.12306				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			8.58500	105.13001	8.74000	104.63539				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.84000	104.46789	8.99500	103.87046				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	15.01664	100.00000	14.98358				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			7.67000	80.35400	7.82500	79.98934				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										69,366,464,189,070,500.00	370,103,083,400	556,904,321,300
Total for SPOT :										69,366,464,189,070,500.00	370,103,083,400	556,904,321,300
Total Futures										69,366,480,234,018,400.00	370,103,233,721	556,905,334,467
Total Options										3,720,367.96	2,546	47,360
Grand Total:										69,366,480,237,738,800.00	370,103,236,267	556,905,381,827