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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2016

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 02/02/2017 Bond Future			10.82708	77.59753	10.79713	77.78142			0.00	0	8,789
ES33 On 04/05/2017 Bond Future			10.91520	75.31608	10.88387	75.50576			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.99407	76.84895	10.96157	77.04319			0.00	0	0
Total ES33 Future									0.00	0	8,789
ES33 On 02/02/2017 Bond Future	10.60	Put			1,227.66000	1.22766	1,411,550		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			1,164.65000	1.16465	1,348,540		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			1,290.75000	1.29075	1,474,640		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			2,067.63000	2.06763	2,257,310		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			2,004.45000	2.00445	2,194,130		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			2,130.88000	2.13088	2,320,560		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2017	Bond Future	10.53	Put			2,653.77000	2.65377	2,848,010		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Put			2,590.68000	2.59068	2,784,920		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			2,527.67000	2.52767	2,721,910		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,789
ES42	On	02/02/2017	Bond Future			10.93667	81.66509	10.90667	81.87520			0.00	0	8,777
ES42	On	04/05/2017	Bond Future			11.02393	78.99408	10.99256	79.21063			0.00	0	0
ES42	On	03/08/2017	Bond Future			11.10106	80.60234	11.06856	80.82395			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	02/02/2017	Bond Future			129.04995	129.04995	129.07413	129.07413			0.00	0	3,255
I2025	On	04/05/2017	Bond Future			131.57301	131.57301	131.60150	131.60150			0.00	0	0
I2025	On	03/08/2017	Bond Future			132.92451	132.92451	132.95473	132.95473			0.00	0	0
Total I2025 Future												0.00	0	3,255
I2025	On	02/02/2017	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Put			915.87000	0.91587	940,050		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Put			925.87000	0.92587	950,050		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Put			935.87000	0.93587	960,050		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			978.50000	0.97850	1,006,990		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			958.50000	0.95850	986,990		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Put			968.50000	0.96850	996,990		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			1,005.27000	1.00527	1,035,490		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			1,015.27000	1.01527	1,045,490		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			1,025.27000	1.02527	1,055,490		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,255
I2033	On	02/02/2017	Bond Future			107.98977	107.98977	108.00940	108.00940			0.00	0	5,474
I2033	On	04/05/2017	Bond Future			109.06192	109.06192	109.08511	109.08511			0.00	0	0
I2033	On	03/08/2017	Bond Future			111.28665	111.28665	111.31134	111.31134			0.00	0	0

Contract 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 Future												0.00	0	5,474
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			1,710.60000	1.71060	1,730,230		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			1,690.60000	1.69060	1,710,230		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	02/02/2017	Bond Future	109.71	Put			1,700.60000	1.70060	1,720,230		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			1,744.89000	1.74489	1,768,080		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			1,754.89000	1.75489	1,778,080		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			1,764.89000	1.76489	1,788,080		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	Put			1,828.66000	1.82866	1,853,350		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			1,808.66000	1.80866	1,833,350		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			1,818.66000	1.81866	1,843,350		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,474
I2038	On	02/02/2017	Bond Future			134.71270	134.71270	134.73804	134.73804			0.00	0	22,835
I2038	On	04/05/2017	Bond Future			137.34660	137.34660	137.37636	137.37636			0.00	0	0
I2038	On	03/08/2017	Bond Future			138.64937	138.64937	138.68083	138.68083			0.00	0	0
Total I2038 Future												0.00	0	22,835
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			2,331.96000	2.33196	2,357,300		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	02/02/2017	Bond Future	137.05	Put			2,311.96000	2.31196	2,337,300		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			2,321.96000	2.32196	2,347,300		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			2,413.64000	2.41364	2,443,400		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			2,393.64000	2.39364	2,423,400		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			2,403.64000	2.40364	2,433,400		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			2,499.17000	2.49917	2,530,630		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/08/2017	Bond Future	141.16	Put			2,479.17000	2.47917	2,510,630		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			2,489.17000	2.48917	2,520,630		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,835
I2046	On	02/02/2017	Bond Future			134.86321	134.86321	134.31841	134.31841			0.00	0	18,352
I2046	On	04/05/2017	Bond Future			135.97185	135.97185	135.42051	135.42051			0.00	0	0
I2046	On	03/08/2017	Bond Future			138.74602	138.74602	138.18440	138.18440			0.00	0	0
Total I2046 Future												0.00	0	18,352
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			2,811.59000	2.81159	2,266,790		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			2,821.59000	2.82159	2,276,790		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			2,831.59000	2.83159	2,286,790		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			2,899.49000	2.89949	2,348,150		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			2,909.49000	2.90949	2,358,150		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			2,919.49000	2.91949	2,368,150		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			2,985.60000	2.98560	2,423,980		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			2,995.60000	2.99560	2,433,980		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			3,005.60000	3.00560	2,443,980		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	18,352
I2050	On	02/02/2017	Bond Future			144.01022	144.01022	144.03692	144.03692			0.00	0	24,754
I2050	On	04/05/2017	Bond Future			146.82586	146.82586	146.85721	146.85721			0.00	0	0
I2050	On	03/08/2017	Bond Future			148.15935	148.15935	148.19264	148.19264			0.00	0	0
Total I2050 Future												0.00	0	24,754
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			923.08000	0.92308	949,780		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			933.08000	0.93308	959,780		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Put			943.08000	0.94308	969,780		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0

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I2050	On	04/05/2017	Bond Future	147.83	Put			972.79000	0.97279	1,004,140		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			982.79000	0.98279	1,014,140		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			992.79000	0.99279	1,024,140		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			1,047.36000	1.04736	1,080,650		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			1,027.36000	1.02736	1,060,650		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			1,037.36000	1.03736	1,070,650		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,754
R186	On	02/02/2017	Bond Future			9.21507	109.57386	9.17416	109.85023		9.08	74,510,224.80	680	112,680
R186	On	04/05/2017	Bond Future			9.26950	111.70971	9.22639	111.99475		9.03	0.00	0	0
R186	On	03/08/2017	Bond Future			9.31149	108.67705	9.26643	108.96881		8.99	0.00	0	0
Total R186 Future												74,510,224.80	680	112,680
R186	On	02/02/2017	Bond Future	8.00	Call			76.56000	0.07656	59,270	8.77	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.00	Put			8,430.63000	8.43063	8,689,710	8.77	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			2,781.39000	2.78139	2,575,920	9.30	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			1,267.51000	1.26751	1,338,410	9.30	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			5,531.73000	5.53173	5,752,780	8.90	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			540.18000	0.54018	461,830	8.95	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.79	Put			3,511.40000	3.51140	3,679,630	9.01	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			889.57000	0.88957	779,780	9.02	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			1,040.14000	1.04014	1,098,510	9.36	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.37	Call			278.16000	0.27816	229,950	8.88	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			5,909.32000	5.90932	6,137,480	8.88	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			334.10000	0.33410	278,780	8.90	0.00	0	750
R186	On	02/02/2017	Bond Future	8.87	Put			3,127.59000	3.12759	3,282,500	9.04	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,113.50000	1.11350	986,980	9.05	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			4,521.41000	4.52141	4,719,430	8.95	0.00	0	0
R186	On	02/02/2017	Bond Future	8.62	Call			569.53000	0.56953	488,220	8.96	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			4,408.80000	4.40880	4,603,860	8.96	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			869.09000	0.86909	760,950	9.01	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			2,479.56000	2.47956	2,609,110	9.09	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			1,672.27000	1.67227	1,512,030	9.14	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			3,462.01000	3.46201	3,628,590	9.02	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			910.39000	0.91039	798,950	9.02	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			3,413.01000	3.41301	3,577,940	9.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2017	Bond Future	8.87	Call			1,042.62000	1.04262	921,160	9.04	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			3,215.23000	3.21523	2,997,230	9.36	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			2,175.70000	2.17570	2,291,830	9.14	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			2,990.43000	2.99043	3,140,280	9.05	0.00	0	750
R186	On	02/02/2017	Bond Future	8.95	Call			1,238.55000	1.23855	1,103,570	9.06	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			2,769.93000	2.76993	2,911,320	9.06	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			1,429.51000	1.42951	1,282,690	9.09	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			3,992.35000	3.99235	4,144,710	9.01	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,817.51000	1.81751	1,687,100	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			4,076.87000	4.07687	4,231,500	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			1,843.18000	1.84318	1,711,630	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			4,034.47000	4.03447	4,187,960	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			1,869.08000	1.86908	1,736,400	9.01	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,364.65000	2.36465	2,228,520	8.97	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			4,577.02000	4.57702	4,732,650	8.97	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,312.33000	2.31233	2,178,080	8.97	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			4,658.13000	4.65813	4,815,640	8.97	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,338.58000	2.33858	2,203,380	8.97	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			4,617.64000	4.61764	4,774,200	8.97	0.00	0	0
Total R186 Option												0.00	0	36,842
Total For R186												74,510,224.80	680	149,522
R197	On	02/02/2017	Bond Future			299.34741	299.34741	299.85560	299.85560			0.00	0	1,246
R197	On	04/05/2017	Bond Future			305.19996	305.19996	305.72682	305.72682			0.00	0	0
R197	On	03/08/2017	Bond Future			304.52613	304.52613	305.06649	305.06649			0.00	0	0
Total R197 Future												0.00	0	1,246
R197	On	02/02/2017	Bond Future	302.59	Put			2,734.40000	2.73440	3,242,590		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			2,714.40000	2.71440	3,222,590		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	02/02/2017	Bond Future	302.58	Put			2,724.40000	2.72440	3,232,590		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	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			2,853.18000	2.85318	3,380,040		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			2,863.18000	2.86318	3,390,040		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			2,873.18000	2.87318	3,400,040		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			3,003.51000	3.00351	3,543,870		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			2,983.51000	2.98351	3,523,870		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			2,993.51000	2.99351	3,533,870		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,246
R202	On	02/02/2017	Bond Future			248.74147	248.74147	248.78819	248.78819			0.00	0	36,619
R202	On	04/05/2017	Bond Future			253.60474	253.60474	253.65931	253.65931			0.00	0	0
R202	On	03/08/2017	Bond Future			255.11306	255.11306	255.17118	255.17118			0.00	0	0
Total R202 Future												0.00	0	36,619
R202	On	02/02/2017	Bond Future	251.72	Put			2,931.81000	2.93181	2,978,530		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	02/02/2017	Bond Future	251.73	Put			2,941.81000	2.94181	2,988,530		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			2,951.81000	2.95181	2,998,530		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	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			3,050.69000	3.05069	3,105,260		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			3,060.69000	3.06069	3,115,260		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			3,070.69000	3.07069	3,125,260		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			3,178.82000	3.17882	3,236,940		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			3,188.82000	3.18882	3,246,940		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			3,198.82000	3.19882	3,256,940		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	36,619
R2023	On	02/02/2017	Bond Future			8.86470	98.27728	8.81284	98.50908		6.64	0.00	0	16,470
R2023	On	04/05/2017	Bond Future			8.91484	96.26002	8.85953	96.49914		6.50	0.00	0	0
R2023	On	03/08/2017	Bond Future			8.94835	98.21880	8.88972	98.46369		6.31	0.00	0	0
Total R2023 Future												0.00	0	16,470
R2023	On	02/02/2017	Bond Future	8.86	Put			1,164.69000	1.16469	1,253,260	6.77	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,328.06000	1.32806	1,187,460	6.76	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			1,206.57000	1.20657	1,297,770	6.76	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,351.67000	1.35167	1,209,750	6.77	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1,185.50000	1.18550	1,275,380	6.77	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,375.51000	1.37551	1,232,280	6.77	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,257.57000	1.25757	1,147,480	6.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.61	Put			2,345.66000	2.34566	2,474,690	6.54	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,221.29000	1.22129	1,113,170	6.53	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			2,397.26000	2.39726	2,528,260	6.53	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,239.34000	1.23934	1,130,240	6.54	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			2,371.36000	2.37136	2,501,380	6.54	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,522.58000	1.52258	1,412,220	6.27	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			2,829.26000	2.82926	2,963,790	6.27	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,540.31000	1.54031	1,429,150	6.27	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			2,804.45000	2.80445	2,938,180	6.27	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,557.84000	1.55784	1,445,880	6.27	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			2,779.47000	2.77947	2,912,400	6.27	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	16,470
R203	On	02/02/2017	Bond Future			7.93615	103.47199	7.95031	103.46382		0.76	0.00	0	24,463
R203	On	04/05/2017	Bond Future			7.84636	101.31542	7.86177	101.31006		0.53	0.00	0	0
Total R203 Future												0.00	0	24,463
R203	On	02/02/2017	Bond Future	7.70	Call			88.02000	0.08802	88,370	0.76	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			232.59000	0.23259	224,770	0.76	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			90.05000	0.09005	90,440	0.76	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			228.84000	0.22884	221,060	0.76	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			92.31000	0.09231	92,720	0.76	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			225.31000	0.22531	217,550	0.76	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			33.89000	0.03389	34,040	0.51	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			366.55000	0.36655	361,340	0.51	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			34.51000	0.03451	34,670	0.51	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			363.66000	0.36366	358,460	0.51	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			35.14000	0.03514	35,300	0.51	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			360.78000	0.36078	355,580	0.51	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	24,463
R2030	On	02/02/2017	Bond Future			9.62036	88.28235	9.58485	88.52098			0.00	0	38,639
R2030	On	04/05/2017	Bond Future			9.67901	90.00353	9.64188	90.24945			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.72930	87.82782	9.69074	88.07955			0.00	0	0
Total R2030 Future												0.00	0	38,639
R2030	On	02/02/2017	Bond Future	9.29	Put			2,016.70000	2.01670	2,255,330		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			1,947.26000	1.94726	2,185,890		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			1,877.89000	1.87789	2,116,520		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/05/2017	Bond Future	9.33	Put			2,103.88000	2.10388	2,349,800		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			2,035.35000	2.03535	2,281,270		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			2,172.48000	2.17248	2,418,400		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			2,268.56000	2.26856	2,520,290		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			2,404.22000	2.40422	2,655,950		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			2,336.35000	2.33635	2,588,080		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	38,639
R2032	On	02/02/2017	Bond Future			9.73713	91.27317	9.70170	91.52752		12.70	237,310,242.00	2,600	18,016
R2032	On	04/05/2017	Bond Future			9.79401	88.89289	9.75705	89.15479		12.73	0.00	0	0
R2032	On	03/08/2017	Bond Future			9.84102	90.70218	9.80274	90.97023		12.70	0.00	0	0
Total R2032 Future												237,310,242.00	2,600	18,016
R2032	On	02/02/2017	Bond Future	9.51	Call			1,633.20000	1.63320	1,490,470	12.90	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			3,028.05000	3.02805	3,139,670	12.90	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			1,663.34000	1.66334	1,519,170	12.91	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			2,984.64000	2.98464	3,094,820	12.91	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			1,693.98000	1.69398	1,548,360	12.91	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			2,941.82000	2.94182	3,050,550	12.91	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			2,143.50000	2.14350	2,013,770	12.70	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			4,437.20000	4.43720	4,569,370	12.70	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			2,171.78000	2.17178	2,041,050	12.71	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			4,391.83000	4.39183	4,523,000	12.71	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,200.30000	2.20030	2,068,550	12.71	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			4,346.78000	4.34678	4,476,930	12.71	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,779.68000	2.77968	2,648,280	12.67	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			5,452.68000	5.45268	5,589,330	12.67	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			2,808.36000	2.80836	2,676,140	12.68	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			5,408.13000	5.40813	5,543,960	12.68	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			2,837.20000	2.83720	2,704,180	12.68	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			5,363.83000	5.36383	5,498,860	12.68	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												237,310,242.00	2,600	18,016
R2035	On	02/02/2017	Bond Future			9.86454	95.64315	9.83431	95.88008			0.00	0	5,762
R2035	On	04/05/2017	Bond Future			9.92041	93.00368	9.88887	93.24803			0.00	0	0

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	03/08/2017	Bond Future			9.96745	94.89644	9.93482	95.14652			0.00	0	0
Total R2035 Future												0.00	0	5,762
R2035	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			2,520.12000	2.52012	2,757,050		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			2,684.04000	2.68404	2,920,970		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			2,602.03000	2.60203	2,838,960		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			2,770.86000	2.77086	3,015,210		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			2,689.67000	2.68967	2,934,020		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			2,852.16000	2.85216	3,096,510		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			3,353.81000	3.35381	3,603,890		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			3,272.73000	3.27273	3,522,810		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			3,435.00000	3.43500	3,685,080		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	5,762
R2037	On	02/02/2017	Bond Future			9.92012	87.91353	9.88987	88.14948		14.53	0.00	0	41,573
R2037	On	04/05/2017	Bond Future			9.97860	89.62753	9.94707	89.87074		14.57	0.00	0	0
R2037	On	03/08/2017	Bond Future			10.02997	87.19380	9.99735	87.44274		14.62	0.00	0	0
Total R2037 Future												0.00	0	41,573
R2037	On	02/02/2017	Bond Future	9.68	Call			1,739.26000	1.73926	1,601,610	14.67	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			3,404.18000	3.40418	3,502,480	14.67	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			1,675.99000	1.67599	1,541,070	14.66	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			3,502.15000	3.50215	3,603,180	14.66	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			1,707.45000	1.70745	1,571,160	14.67	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			3,452.93000	3.45293	3,552,590	14.67	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,437.51000	2.43751	2,311,670	14.65	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			5,267.74000	5.26774	5,385,110	14.65	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,468.83000	2.46883	2,342,070	14.65	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			5,217.86000	5.21786	5,334,310	14.65	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,406.17000	2.40617	2,281,270	14.64	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			5,317.72000	5.31772	5,436,030	14.64	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			2,930.16000	2.93016	2,807,280	14.67	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			6,378.58000	6.37858	6,504,640	14.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/08/2017	Bond Future	9.57	Call			2,961.70000	2.96170	2,838,040	14.68	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			6,328.91000	6.32891	6,454,190	14.68	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			2,993.13000	2.99313	2,868,700	14.69	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			6,279.24000	6.27924	6,403,750	14.69	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	41,573
R204	On	02/02/2017	Bond Future			8.10057	100.86841	8.09519	100.87756		2.01	0.00	0	30,070
R204	On	04/05/2017	Bond Future			8.13839	102.83458	8.13014	102.84686		1.88	0.00	0	0
R204	On	03/08/2017	Bond Future			8.11752	100.88442	8.10697	100.89784		1.68	0.00	0	0
Total R204 Future												0.00	0	30,070
R204	On	02/02/2017	Bond Future	8.28	Call			570.28000	0.57028	557,730	2.05	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			256.37000	0.25637	252,970	2.05	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			581.08000	0.58108	568,500	2.06	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			250.22000	0.25022	246,790	2.06	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			591.97000	0.59197	579,370	2.06	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			244.17000	0.24417	240,720	2.06	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			377.14000	0.37714	367,800	1.87	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			720.36000	0.72036	723,300	1.87	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			383.36000	0.38336	373,960	1.87	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			711.63000	0.71163	714,510	1.87	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			389.65000	0.38965	380,170	1.87	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			702.98000	0.70298	705,780	1.87	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			371.56000	0.37156	363,440	1.66	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			827.09000	0.82709	832,390	1.66	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			376.67000	0.37667	368,500	1.66	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			819.40000	0.81940	824,650	1.66	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			381.83000	0.38183	373,600	1.66	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			811.77000	0.81177	816,960	1.66	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	30,070
R2040	On	02/02/2017	Bond Future			9.95452	91.60968	9.92941	91.81933		15.22	0.00	0	8,238
R2040	On	04/05/2017	Bond Future			10.01234	93.39571	9.98613	93.61220		15.27	0.00	0	0
R2040	On	03/08/2017	Bond Future			10.06322	90.78824	10.03610	91.00994		15.32	0.00	0	0
Total R2040 Future												0.00	0	8,238
R2040	On	02/02/2017	Bond Future	9.60	Put			4,357.68000	4.35768	4,449,990	15.31	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			1,472.89000	1.47289	1,358,110	15.29	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			4,474.34000	4.47434	4,569,210	15.29	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			1,502.44000	1.50244	1,386,380	15.30	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			4,415.76000	4.41576	4,509,350	15.30	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			1,532.36000	1.53236	1,415,020	15.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	04/05/2017	Bond Future	9.64	Put			5,667.56000	5.66756	5,763,950	15.39	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			2,659.97000	2.65997	2,541,520	15.37	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			5,774.69000	5.77469	5,872,730	15.37	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			2,693.46000	2.69346	2,574,190	15.38	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			5,720.81000	5.72081	5,818,030	15.38	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			2,727.45000	2.72745	2,607,350	15.39	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			3,221.31000	3.22131	3,105,860	15.26	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			6,824.77000	6.82477	6,931,020	15.26	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			3,254.16000	3.25416	3,138,040	15.26	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			6,770.40000	6.77040	6,875,980	15.26	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			3,286.91000	3.28691	3,170,110	15.27	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			6,716.05000	6.71605	6,820,950	15.27	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	8,238
R2044	On	02/02/2017	Bond Future			9.95242	88.96269	9.93244	89.13114		15.95	0.00	0	20,659
R2044	On	04/05/2017	Bond Future			10.00790	90.69720	9.98701	90.87155		16.01	0.00	0	0
R2044	On	03/08/2017	Bond Future			10.05663	88.15998	10.03501	88.33870		16.08	0.00	0	0
Total R2044 Future												0.00	0	20,659
R2044	On	02/02/2017	Bond Future	9.78	Put			3,467.97000	3.46797	3,513,740	16.21	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			2,091.05000	2.09105	1,970,320	16.19	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			3,568.07000	3.56807	3,615,790	16.19	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			2,127.54000	2.12754	2,005,840	16.20	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			3,517.76000	3.51776	3,564,510	16.20	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			2,164.41000	2.16441	2,041,730	16.21	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			2,922.70000	2.92270	2,815,760	16.18	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			5,554.64000	5.55464	5,622,050	16.18	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			2,852.11000	2.85211	2,746,510	16.16	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			5,660.14000	5.66014	5,728,890	16.16	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			2,887.17000	2.88717	2,780,890	16.17	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			5,607.09000	5.60709	5,675,160	16.17	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			3,395.43000	3.39543	3,294,620	16.03	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			6,773.57000	6.77357	6,851,480	16.03	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,328.56000	3.32856	3,228,840	16.02	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			6,883.60000	6.88360	6,962,600	16.02	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			3,361.76000	3.36176	3,261,490	16.02	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			6,828.28000	6.82828	6,906,730	16.02	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,659
R2048	On	02/02/2017	Bond Future			9.92379	92.61256	9.89355	92.87392		16.17	0.00	0	61,332
R2048	On	04/05/2017	Bond Future			9.97419	89.97754	9.94277	90.24657		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
R2048	On	03/08/2017	Bond Future			10.01665	91.80864	9.98422	92.08402		16.32	0.00	0	0
Total R2048 Future												0.00	0	61,332
R2048	On	02/02/2017	Bond Future	9.76	Call			2,366.85000	2.36685	2,198,590	16.40	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			3,537.67000	3.53767	3,630,770	16.40	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			2,406.12000	2.40612	2,236,480	16.41	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			3,488.32000	3.48832	3,580,040	16.41	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			2,445.58000	2.44558	2,274,560	16.42	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			3,439.32000	3.43932	3,529,660	16.42	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			2,978.44000	2.97844	2,831,320	16.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			5,556.90000	5.55690	5,678,810	16.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			3,015.10000	3.01510	2,866,980	16.44	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			5,503.30000	5.50330	5,624,210	16.44	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,052.00000	3.05200	2,902,880	16.45	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			5,450.10000	5.45010	5,570,010	16.45	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,563.50000	3.56350	3,422,330	16.38	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			7,311.67000	7.31167	7,445,880	16.38	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			3,599.44000	3.59944	3,457,450	16.38	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			7,256.03000	7.25603	7,389,420	16.38	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			3,635.86000	3.63586	3,493,060	16.39	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			7,201.03000	7.20103	7,333,610	16.39	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	61,332
R207	On	02/02/2017	Bond Future			8.38291	97.55667	8.34529	97.65118		3.19	0.00	0	86,326
R207	On	04/05/2017	Bond Future			8.44024	99.45844	8.39749	99.55763		3.08	0.00	0	0
R207	On	03/08/2017	Bond Future			8.46636	97.83780	8.41833	97.93990		2.91	0.00	0	0
Total R207 Future												0.00	0	86,326
R207	On	02/02/2017	Bond Future	8.91	Call			1,561.47000	1.56147	1,476,930	3.36	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			154.62000	0.15462	164,590	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,226.36000	2.22636	2,135,320	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			57.92000	0.05792	61,390	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,248.80000	2.24880	2,157,630	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			55.92000	0.05592	59,260	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,271.29000	2.27129	2,179,990	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			53.98000	0.05398	57,190	3.38	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			654.41000	0.65441	605,880	3.08	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			1,067.62000	1.06762	1,118,280	3.08	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			634.26000	0.63426	586,640	3.07	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			1,094.17000	1.09417	1,145,740	3.07	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			644.42000	0.64442	596,350	3.07	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			1,080.97000	1.08097	1,132,090	3.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.39	Call			948.57000	0.94857	893,310	2.94	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			1,008.85000	1.00885	1,055,690	2.94	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			959.60000	0.95960	903,980	2.94	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			998.60000	0.99860	1,045,080	2.94	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			970.70000	0.97070	914,720	2.94	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			988.42000	0.98842	1,034,540	2.94	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			744.68000	0.74468	696,760	2.90	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			1,231.90000	1.23190	1,286,080	2.90	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												0.00	0	86,439
R208	On	02/02/2017	Bond Future			8.58335	96.11599	8.54131	96.25461		4.59	0.00	0	33,544
R208	On	04/05/2017	Bond Future			8.63457	94.58631	8.58853	94.73039		4.46	0.00	0	0
R208	On	03/08/2017	Bond Future			8.66300	96.51118	8.61309	96.65903		4.31	0.00	0	0
Total R208 Future												0.00	0	33,544
R208	On	02/02/2017	Bond Future	8.64	Call			1,030.36000	1.03036	938,300	4.69	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			705.33000	0.70533	751,890	4.69	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,049.08000	1.04908	956,200	4.70	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			691.19000	0.69119	736,930	4.70	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,011.66000	1.01166	920,420	4.69	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			719.50000	0.71950	766,880	4.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			863.60000	0.86360	795,580	4.49	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,551.17000	1.55117	1,627,230	4.49	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			876.87000	0.87687	808,220	4.49	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,532.84000	1.53284	1,608,270	4.49	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			890.52000	0.89052	821,230	4.49	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,514.91000	1.51491	1,589,700	4.49	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			1,906.44000	1.90644	1,987,000	4.32	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,007.61000	1.00761	941,330	4.32	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			1,941.57000	1.94157	2,023,140	4.32	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,019.99000	1.01999	953,210	4.32	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			1,923.95000	1.92395	2,005,020	4.32	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,032.47000	1.03247	965,180	4.32	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	33,544
R209	On	02/02/2017	Bond Future			9.80098	71.78822	9.77074	71.98596		14.71	1,507,552.62	21	62,091
R209	On	04/05/2017	Bond Future			9.85162	70.03650	9.82019	70.24013		14.81	0.00	0	0
R209	On	03/08/2017	Bond Future			9.89350	71.46192	9.86107	71.67036		14.87	0.00	0	0
Total R209 Future												1,507,552.62	21	62,091
R209	On	02/02/2017	Bond Future	9.53	Call			1,337.03000	1.33703	1,226,490	14.74	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			2,942.16000	2.94216	3,029,360	14.74	0.00	0	0

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	02/02/2017	Bond Future	9.54	Call			1,363.02000	1.36302	1,251,310	14.74	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			2,900.37000	2.90037	2,986,400	14.74	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			1,389.20000	1.38920	1,276,310	14.75	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			2,858.86000	2.85886	2,943,710	14.75	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			1,865.50000	1.86550	1,763,520	14.79	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			4,265.15000	4.26515	4,366,800	14.79	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			1,890.59000	1.89059	1,787,800	14.80	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			4,221.94000	4.22194	4,322,780	14.80	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			1,915.70000	1.91570	1,812,110	14.80	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			4,178.85000	4.17885	4,278,890	14.80	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,428.57000	2.42857	2,325,850	14.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			5,291.64000	5.29164	5,397,360	14.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,454.11000	2.45411	2,350,750	14.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			5,248.76000	5.24876	5,353,840	14.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,479.56000	2.47956	2,375,560	14.85	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			5,205.90000	5.20590	5,310,340	14.85	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												1,507,552.62	21	62,091
R210	On	02/02/2017	Bond Future			188.80686	188.80686	188.84156	188.84156			3,398,523.48	18	2,001
R210	On	04/05/2017	Bond Future			190.18179	190.18179	190.22257	190.22257			0.00	0	0
R210	On	03/08/2017	Bond Future			194.06174	194.06174	194.10509	194.10509			0.00	0	0
Total R210 Future												3,398,523.48	18	2,001
R210	On	02/02/2017	Bond Future	190.84	Put			1,998.44000	1.99844	2,033,140		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			2,008.44000	2.00844	2,043,140		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			2,018.44000	2.01844	2,053,140		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	Put			2,097.43000	2.09743	2,138,210		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			2,107.43000	2.10743	2,148,210		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			2,087.43000	2.08743	2,128,210		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	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			2,174.91000	2.17491	2,218,260		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			2,184.91000	2.18491	2,228,260		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			2,194.91000	2.19491	2,238,260		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R210 Option										0.00	0	0
Total For R210										3,398,523.48	18	2,001
R212 On 02/02/2017 Bond Future			147.89524	147.89524	147.92296	147.92296				0.00	0	3,380
R212 On 04/05/2017 Bond Future			150.78685	150.78685	150.81944	150.81944				0.00	0	0
R212 On 03/08/2017 Bond Future			151.83255	151.83255	151.86720	151.86720				0.00	0	0
Total R212 Future										0.00	0	3,380
R212 On 02/02/2017 Bond Future	149.28	Put			1,357.04000	1.35704	1,384,760			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			1,367.04000	1.36704	1,394,760			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			1,347.04000	1.34704	1,374,760			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 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			1,420.56000	1.42056	1,453,150			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			1,430.56000	1.43056	1,463,150			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			1,410.56000	1.41056	1,443,150			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			1,492.80000	1.49280	1,527,450			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			1,472.80000	1.47280	1,507,450			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			1,482.80000	1.48280	1,517,450			0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	3,380
R213 On 02/02/2017 Bond Future			9.64109	82.98229	9.60565	83.21330		12.41		0.00	0	51,202
R213 On 04/05/2017 Bond Future			9.69289	81.04755	9.65595	81.28545		12.47		0.00	0	0
R213 On 03/08/2017 Bond Future			9.73530	82.69686	9.69707	82.94026		12.48		0.00	0	0
Total R213 Future										0.00	0	51,202
R213 On 02/02/2017 Bond Future	9.40	Call			1,391.98000	1.39198	1,266,020	12.52		0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			2,751.18000	2.75118	2,856,230	12.52		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			1,418.89000	1.41889	1,291,580	12.53		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			2,711.25000	2.71125	2,814,950	12.53		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			1,445.96000	1.44596	1,317,310	12.54		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			2,671.56000	2.67156	2,773,920	12.54		0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Call			1,976.09000	1.97609	1,856,840	12.55		0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Put			3,918.34000	3.91834	4,036,990	12.55		0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			2,002.82000	2.00282	1,882,630	12.56		0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			3,878.37000	3.87837	3,996,080	12.56		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/05/2017	Bond Future	9.35	Call			1,949.57000	1.94957	1,831,270	12.54	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			3,958.59000	3.95859	4,078,190	12.54	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,532.28000	2.53228	2,411,980	12.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			4,790.09000	4.79009	4,913,190	12.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,480.05000	2.48005	2,361,240	12.41	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			4,870.66000	4.87066	4,995,250	12.41	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,506.08000	2.50608	2,386,520	12.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			4,830.26000	4.83026	4,954,100	12.42	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	51,202
R214	On	02/02/2017	Bond Future			9.87719	72.03507	9.84696	72.24050		15.56	0.00	0	34,384
R214	On	04/05/2017	Bond Future			9.92594	70.14066	9.89455	70.35219		15.67	0.00	0	0
R214	On	03/08/2017	Bond Future			9.96674	71.56809	9.93439	71.78448		15.72	0.00	0	0
Total R214 Future												0.00	0	34,384
R214	On	02/02/2017	Bond Future	9.66	Call			1,591.63000	1.59163	1,468,530	15.71	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			2,884.78000	2.88478	2,967,110	15.71	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			1,620.51000	1.62051	1,496,250	15.72	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			2,843.50000	2.84350	2,924,670	15.72	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			1,649.84000	1.64984	1,524,400	15.73	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			2,802.77000	2.80277	2,882,760	15.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,072.19000	2.07219	1,962,680	15.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			4,394.50000	4.39450	4,496,520	15.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,099.80000	2.09980	1,989,460	15.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			4,350.85000	4.35085	4,452,040	15.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,127.80000	2.12780	2,016,620	15.74	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			4,307.71000	4.30771	4,408,060	15.74	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,615.82000	2.61582	2,507,480	15.73	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			5,561.17000	5.56117	5,669,220	15.73	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,643.65000	2.64365	2,534,650	15.74	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			5,517.25000	5.51725	5,624,640	15.74	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,671.41000	2.67141	2,561,740	15.75	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			5,473.38000	5.47338	5,580,100	15.75	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	34,384
Total for Bond												316,726,542.90	3,319	817,886
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0

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 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
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 02/02/2017 GOVI			524.93900	524.93900	526.11600	526.11600			0.00	0	486
GOVI On 04/05/2017 GOVI			535.16800	535.16800	536.38500	536.38500			0.00	0	0
GOVI On 03/08/2017 GOVI			546.05000	546.05000	547.30000	547.30000			0.00	0	0
Total GOVI Future									0.00	0	486
GOVI On 02/02/2017 GOVI	533.32	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
GOVI	On	02/02/2017	GOVI	533.32	Put			72,040.00000	7.20400	83,810,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			72,140.00000	7.21400	83,910,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			72,240.00000	7.22400	84,010,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,742,050.00000	274.20500	2,729,880,000		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			2,741,950.00000	274.19500	2,729,780,000		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			2,741,850.00000	274.18500	2,729,680,000		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			137,900.00000	13.79000	150,400,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			138,000.00000	13.80000	150,500,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			138,100.00000	13.81000	150,600,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	486
Total for GOVI												0.00	0	486
AL37	On	02/02/2017	Index Future			507.77300	507.77300	508.57500	508.57500			0.00	0	7
AL37	On	04/05/2017	Index Future			517.66800	517.66800	518.50200	518.50200			0.00	0	0
AL37	On	03/08/2017	Index Future			528.19500	528.19500	529.05300	529.05300			0.00	0	0
Total AL37 Future												0.00	0	7
Total For AL37												0.00	0	7
AL7T	On	02/02/2017	Index Future			581.63400	581.63400	582.98600	582.98600			0.00	0	2
AL7T	On	04/05/2017	Index Future			592.96800	592.96800	594.36500	594.36500			0.00	0	0
AL7T	On	03/08/2017	Index Future			605.02600	605.02600	606.46000	606.46000			0.00	0	0
Total AL7T Future												0.00	0	2
Total For AL7T												0.00	0	2
ALBI	On	02/02/2017	Index Future			527.10800	527.10800	528.26000	528.26000			0.00	0	619
ALBI	On	04/05/2017	Index Future			537.37900	537.37900	538.57200	538.57200			0.00	0	0
ALBI	On	03/08/2017	Index Future			548.30700	548.30700	549.53100	549.53100			0.00	0	0
Total ALBI Future												0.00	0	619
Total For ALBI												0.00	0	619
IGOV	On	02/02/2017	Index Future			252.37000	252.37000	252.50500	252.50500			0.00	0	1,070
IGOV	On	04/05/2017	Index Future			257.30300	257.30300	257.44900	257.44900			0.00	0	0
IGOV	On	03/08/2017	Index Future			262.55000	262.55000	262.70200	262.70200			0.00	0	0
Total IGOV Future												0.00	0	1,070

Contract Details	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										0.00	0	1,070
ILBI On 02/02/2017 Index Future			683.79500	683.79500	684.02400	684.02400				0.00	0	155
ILBI On 04/05/2017 Index Future			697.09200	697.09200	697.32800	697.32800				0.00	0	0
ILBI On 03/08/2017 Index Future			710.81300	710.81300	711.05400	711.05400				0.00	0	0
Total ILBI Future										0.00	0	155
Total For ILBI										0.00	0	155
Total for Index										0.00	0	1,853
JIBAR F On 16/11/2016 Jibar Future			7.37000	92.63000	7.37000	92.63000				0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.38000	92.62000	7.38000	92.62000				0.00	0	10,000
JIBAR F On 18/01/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000				0.00	0	0
JIBAR F On 15/02/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000				0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.41000	92.59000	7.41000	92.59000				0.00	0	1,000
JIBAR F On 21/06/2017 Jibar Future			7.43000	92.57000	7.43000	92.57000				0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.45000	92.55000	7.45000	92.55000				0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.47000	92.53000	7.47000	92.53000				0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.46000	92.54000	7.46000	92.54000				0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.98000	92.02000	7.98000	92.02000				0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.46000	92.54000	7.46000	92.54000				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			101.10241	101.10241	100.47686	100.47686				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			98.32688	98.32688	97.67931	97.67931				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			97.21897	97.21897	96.55611	96.55611				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			99.37519	99.37519	98.70916	98.70916				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			103.04872	103.04872	102.38605	102.38605				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			100.06869	100.06869	100.06868	100.06868				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.02011	100.02011	100.01928	100.01928				0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.66719	99.66719	99.66489	99.66489				0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.76597	99.76597	99.75154	99.75154				0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			100.11679	100.11679	100.08588	100.08588				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.13942	100.13942	100.10956	100.10956				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.50445	99.50445	99.45931	99.45931				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			99.25787	99.25787	99.19317	99.19317				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			99.42076	99.42076	99.33062	99.33062				0.00	0	0

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 21/12/2018 Interest Rate Swap			100.03000	100.03000	99.91000	99.91000			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			99.30100	99.30100	98.96461	98.96461			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			98.74241	98.74241	98.38308	98.38308			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			98.15131	98.15131	97.77013	97.77013			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			98.53395	98.53395	98.13186	98.13186			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			100.86003	100.86003	100.44267	100.44267			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 :									316,726,542.90	3,319	831,275
AA04 On 22/03/2017 Spot Bond				101.35520		101.33195			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	93.21342	100.00000	92.98039			0.00	0	0
Total AA04/JIBAR SPOT									0.00	0	0
Total For AA04/JIBAR									0.00	0	0
AA05 On 22/03/2019 Spot Bond			11.04500	97.82596	11.04000	97.80679			0.00	0	740,000,000
Total AA05 SPOT									0.00	0	740,000,000
Total For AA05									0.00	0	740,000,000
AA06 On 15/04/2021 Spot Bond				95.79409		95.75965			0.00	500,000,000	500,000,000
Total AA06 SPOT									0.00	500,000,000	500,000,000
Total For AA06									0.00	500,000,000	500,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.77926	100.00000	11.75073			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.32500	97.94370	10.28500	98.05321			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	112.92100	10.00000	112.89200			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.33453		100.31162			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB011 On 21/11/2023 Spot Bond				99.09375		99.06812			0.00	0	300,000,000
Total AB011 SPOT									0.00	0	300,000,000
Total For AB011									0.00	0	300,000,000
AB013 On 21/11/2018 Spot Bond			10.10000	96.69988	10.09500	96.68270			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.41799	100.00000	9.39518			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	99.91743	10.84000	99.88878			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	9.88353	100.00000	9.86396			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	102.25798	11.37000	102.22675			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	11.79371	100.00000	11.76483			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	90.60224	11.81000	90.57326			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	11.90625	100.00000	11.87709			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	13.69007	100.00000	13.65690			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	14.78984	100.00000	14.76634			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	9.76175	100.00000	9.73128			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB026L On 20/08/2021 Spot Bond			100.00000	16.14596	100.00000	16.11043			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				100.47914		100.45385			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			9.43000	100.79131	9.44000	100.76191			0.00	0	0
Total AB09 SPOT									0.00	0	0
Total For AB09									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			3.03500	282.78981	3.01000	283.18624			0.00	0	375,000,000
Total ABCPI3 SPOT									0.00	0	375,000,000
Total For ABCPI3									0.00	0	375,000,000
ABFN07 On 17/03/2018 Spot Bond				101.96851		101.94620			0.00	0	500,000,000
Total ABFN07 SPOT									0.00	0	500,000,000
Total For ABFN07									0.00	0	500,000,000
ABFN08 On 17/03/2020 Spot Bond				102.48121		102.45878			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.51793		101.49312			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.39021		99.36554			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				100.84341		100.82113			0.00	0	500,000,000
Total ABFN11 SPOT									0.00	0	500,000,000
Total For ABFN11									0.00	0	500,000,000
ABFN12 On 09/04/2019 Spot Bond				100.91171		100.88919			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.24875		100.28207			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1 On 14/05/2022 Spot Bond				99.92921		99.96129				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				99.97890		99.85456				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				99.47430		99.34795				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 17/05/2019 Spot Bond				100.33236		100.31054				0.00	0	10,000,000,000
Total ABFN17 SPOT										0.00	0	10,000,000,000
Total For ABFN17										0.00	0	10,000,000,000
ABFN18 On 26/09/2023 Spot Bond				101.32306		101.29852				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			12.04500	99.37682	12.04000	99.35322				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				97.47865		97.50339				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				98.85700		98.82887				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				99.88264		99.85313				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			11.29500	97.38150	11.29000	97.35912				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				98.81084		98.77960				0.00	0	40,000,000
Total ABK3 SPOT										0.00	0	40,000,000
Total For ABK3										0.00	0	40,000,000
ABK3/J On 07/11/2018 Spot Bond			100.00000	29.90714	100.00000	29.83470				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK4 On 24/05/2018 Spot Bond				99.73863		99.71282			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	32.88814	100.00000	32.80847			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				96.40295		96.36973			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	29.84277	100.00000	29.77048			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				101.98321		101.95639			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				98.92565		98.89535			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				96.11650		96.07663			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				94.95030		94.91786			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			5.98000	140.87116	5.98000	140.85204			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			5.98000	126.86343	5.98000	126.84643			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	9.51733	100.00000	9.50264			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			6.48000	107.04722	6.48000	107.03137			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.77273	100.00000	5.76377			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			6.97000	112.72857	6.97000	112.71030			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	7.26369	100.00000	7.24763			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				88.06733		88.00255			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			2.36500	186.18736	2.34000	186.37230			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	192.26117	2.17000	192.25504			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	202.95076	1.82000	202.94617			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			8.82625	90.36916	8.83625	90.33826			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			8.82625	90.36916	8.83625	90.33826			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				100.83917		100.81599			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.21103		101.18822			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58 On 16/07/2017 Spot Bond				100.79130		100.76654			0.00	560,000,000	140,000,000
Total ABN58 SPOT									0.00	560,000,000	140,000,000
Total For ABN58									0.00	560,000,000	140,000,000
ABN61 On 31/01/2025 Spot Bond			2.92000	119.38568	2.92000	119.37952			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			2.75000	172.68240	2.75000	172.67410			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			2.61000	229.39440	2.61000	229.38436			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				100.68000		100.68000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.41500	89.57630	10.36500	89.76054			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				114.51000		114.51000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.00964		101.98499			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				109.50000		109.50000			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				123.46000		123.69500			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	109.79362	9.63000	109.76541			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN77 On 07/06/2017 Spot Bond				113.60000		113.60000			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			10.56500	103.85645	10.52500	104.07176			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			9.70000	90.56982	9.66000	90.67724			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			11.11000	100.60610	11.07000	100.80994			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				101.67777		101.65241			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.44263		100.41704			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			9.04000	102.67250	9.05000	102.63500			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			10.17500	98.40346	10.13500	98.51355			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			9.90500	98.20933	9.87000	98.28329			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.25084	9.20000	100.22593				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			10.40500	97.08172	10.36500	97.21581				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			9.66500	98.96715	9.62500	99.07028				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			10.09500	98.70246	10.04500	98.89451				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.41000	94.55492	11.37000	94.73900				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.41000	95.38706	11.37000	95.59680				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			10.36500	98.85629	10.31500	99.06642				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			9.64500	99.53304	9.61000	99.60771				0.00	0	130,000,000
Total ABS6 SPOT										0.00	0	130,000,000
Total For ABS6										0.00	0	130,000,000
ABS7 On 11/09/2026 Spot Bond			11.24000	87.31404	11.20000	87.49910				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/R On 11/09/2026 Spot Bond			100.00000	10.25692	100.00000	10.23397				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			3.22500	279.68326	3.20000	280.07299				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			6.30000	141.10070	6.30000	141.08048				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4 On 31/01/2022 Spot Bond			2.48000	143.84707	2.48000	143.84134			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	0.02691	100.00000	0.02684			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	37.77607	100.00000	37.68355			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				84.07217		84.25596			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				102.89840		102.87076			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				102.89840		102.87076			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				102.91262		102.88483			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				102.91262		102.88483			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				102.88419		102.85668			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300			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				101.54766		101.52189			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				101.58674		101.56028			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097 On 20/12/2025 Spot Bond				101.60241		101.57568			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				101.57094		101.54476			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				101.50039		101.47545			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			10.11500	101.28419	10.08000	101.34829			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				224.70682		223.97398			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				224.74442		224.00942			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.53176		101.50627			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				103.70719		103.67973			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141 On 30/07/2017 Spot Bond				102.92214		102.89544			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	113.93200	10.00000	113.90300			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				101.68856		101.66515			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				101.54752		101.52474			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				101.53651		101.51093			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				101.68927		101.66556			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				101.50842		101.48333			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				101.45323		101.42911			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	101.61136	10.23000	101.58336			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				108.62140		108.62140			0.00	0	0
Total ACL165 SPOT									0.00	0	0
Total For ACL165									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.17500	103.16290	10.17000	103.14602			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				101.50360		101.47860			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16ϵ On 20/06/2017 Spot Bond			1.75000	130.02642	1.75000	130.02374			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL17ϵ On 20/06/2017 Spot Bond				101.49257		101.46776			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL17ϵ On 20/06/2019 Spot Bond				101.53196		101.50646			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17ϵ On 20/06/2019 Spot Bond				101.45316		101.42904			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				101.59967		101.57362			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				101.90796		101.88505			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL18ϵ On 20/06/2019 Spot Bond				102.99796		102.97477			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL18ϵ On 20/09/2017 Spot Bond				101.76601		101.74155			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL18ϵ On 20/09/2022 Spot Bond				101.52389		101.49854			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				101.54269		101.51701			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18ϵ On 20/09/2020 Spot Bond				101.56316		101.53711			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL19ϵ On 20/09/2022 Spot Bond				101.56798		101.54185			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL194 On 20/09/2022 Spot Bond				101.56798		101.54185			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				101.65798		101.63028			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				101.50039		101.47545			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				101.64538		101.61790			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				102.18904		102.16392			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				101.65798		101.63028			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				106.69875		106.67765			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				101.59477		101.56817			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				101.59477		101.56817			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				159.99130		159.50764			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				161.12360		161.80866			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				101.41065		101.38727			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL210 On 20/05/2018 Spot Bond				99.91459		99.89310			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.44049		101.41659			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				99.89439		99.86759			0.00	0	300,000,000
Total ACL213 SPOT									0.00	0	300,000,000
Total For ACL213									0.00	0	300,000,000
ACL214 On 20/09/2020 Spot Bond				92.90996		92.86888			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				101.42315		101.39956			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				101.42159		101.39803			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				101.51761		101.49237			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.15510		100.02936			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				100.58698		100.56085			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				100.57871		100.55296			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				101.51129		101.48616			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				101.48766		101.46294			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				101.84652		101.81946			0.00	0	100,000,000
Total ADCB01 SPOT									0.00	0	100,000,000
Total For ADCB01									0.00	0	100,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	46.72512	100.00000	46.61068			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	46.72512	100.00000	46.61068			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				99.83183		102.28109			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				101.98341		101.95659			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	29.19792	100.00000	29.12719			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	99.72678	100.00000	99.45504			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	21.21481	100.00000	21.16286			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	3.93373	100.00000	3.92420			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				100.75642		100.73192			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				100.78069		100.75538			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				100.86152		100.83350			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.73217		100.70849			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				100.74027		100.71631			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				100.94232		100.91158			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				100.90198		100.87259			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				101.23185		101.19135			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				101.11142		101.07498			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	39.47384	100.00000	39.36866			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI: On 15/04/2020 Spot Bond			100.00000	13.16175	100.00000	13.12668			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	11.61341	100.00000	11.56791			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U: On 08/07/2026 Spot Bond			100.00000	9.45886	100.00000	9.42179			0.00	0	0
Total AIG2U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.68500	99.21723	9.68000	99.20138				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			10.73000	104.90631	10.69000	105.06449				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			10.15500	99.63037	10.10500	99.85505				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	12.17466	100.00000	12.14756				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			10.98500	97.80823	10.95000	98.01157				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.00500	175.65282	3.00500	175.64317				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				101.73769		101.71288				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.30483		101.28065				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				101.38945		101.36362				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.25308		100.22799				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				100.72330		100.69707				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	59.45097	100.00000	59.30695				0.00	0	0
Total AS116U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	40.14738	100.00000	40.05012				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	16.69603	100.00000	16.65558				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	16.69603	100.00000	16.65558				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	3.76423	100.00000	3.75890				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	0.05837	100.00000	0.05831				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	13.48375	100.00000	13.41106				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	23.26851	100.00000	23.14305				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				101.66005		101.63922				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				101.34276		101.32057				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				101.45322		101.42910				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				101.00237		100.97089				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				96.65000		96.65000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				115.70905		115.68619				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.86000	249.13757	2.86000	249.12500				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.05761		100.02997				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				94.05712		94.07178				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.17564		100.15052				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.87500	221.69430	2.87500	221.68304				0.00	0	0
Total ASN037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.35222		101.32986				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				100.77587		100.75162				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				100.63877		100.61282				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				100.52732		100.50134				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				100.44358		100.41802				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				99.20527		99.20381				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				101.89044		101.86645				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				101.49309		101.47008				0.00	100,000,000	100,000,000
Total ASN068 SPOT										0.00	100,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN068										0.00	100,000,000	100,000,000
ASN06: On 07/02/2020 Spot Bond				100.25429		100.22906				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				89.08473		89.39819				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				101.70630		101.67775				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				101.46869		101.44430				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				101.68674		101.66124				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				101.13373		101.10657				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond				102.08292		102.05470				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				101.28657		101.26274				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				96.60928		96.53896				0.00	0	0
Total ASN087 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ASN090 On 08/10/2018 Spot Bond				100.94694		100.92288				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN091 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
ASN092 On 21/10/2020 Spot Bond				100.70150		100.67608				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN093 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
ASN095 On 10/11/2020 Spot Bond				100.18094		100.15509				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN097 On 20/12/2020 Spot Bond				65.84674		66.18230				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN110 On 02/12/2020 Spot Bond				101.98036		101.95480				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				101.50827		101.48319				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				101.83273		101.80719				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN115										0.00	0	0
ASN115 On 27/01/2018 Spot Bond				100.52299		100.49863				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				101.90916		101.87705				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				101.48081		101.45621				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				99.83090		99.80659				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				99.84243		99.81833				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				99.83373		99.80982				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				101.88396		101.85852				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				101.86902		101.84379				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				101.89345		101.86161				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				77.73000		77.80000				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			3.21000	138.91772	3.21000	138.90947				0.00	0	0
Total ASN137 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				77.73000		77.80000				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				101.46893		101.44453				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				103.68767		103.66536				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.33336		100.30764				0.00	80,000,000	20,000,000
Total ASN146 SPOT										0.00	80,000,000	20,000,000
Total For ASN146										0.00	80,000,000	20,000,000
ASN14: On 04/05/2021 Spot Bond				100.33336		100.30764				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.25500	138.62029	3.25500	138.61188				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				96.97100		97.84955				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				102.02188		101.99576				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			3.65000	158.28722	3.65000	158.27576				0.00	0	0
Total ASN154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.22206		101.18569				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				100.23833		100.21198				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				99.90397		99.87979				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				99.74904		99.72628				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				101.35130		101.32477				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	95.44567	100.00000	95.20646				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	43.93171	100.00000	43.82411				0.00	0	0
Total ASN38U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	44.00921	100.00000	43.90142				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	43.66043	100.00000	43.55350				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	95.96338	100.00000	95.71605				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	44.02503	100.00000	43.91720				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	91.39752	100.00000	91.17351				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	4.05617	100.00000	4.04624				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	30.65500	100.00000	30.58073				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				101.54829		101.52492				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			9.49500	101.75549	9.49000	101.73800				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				100.91084		100.88769				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				101.46615		101.44164				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	25.15277	100.00000	25.09116				0.00	0	0
Total BAW17/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 BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				102.15766		102.13374				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			11.02500	99.61509	10.98500	99.71019				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.64500	95.96012	10.60500	96.08747				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	101.34380	9.30000	101.31835				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				101.60812		101.58195				0.00	0	1,183,430,507
Total BAW22 SPOT										0.00	0	1,183,430,507
Total For BAW22										0.00	0	1,183,430,507
BAW23 On 15/10/2017 Spot Bond			100.00000	55.46655	100.00000	55.33218				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				101.22533		101.20071				0.00	0	100,000,000
Total BAW24 SPOT										0.00	0	100,000,000
Total For BAW24										0.00	0	100,000,000
BAW3 On 02/10/2017 Spot Bond				102.15658		102.13266				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.58000	101.52926	9.59000	101.49491				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			12.33945	100.95669	12.31364	100.94982				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
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				101.68439		101.65524				0.00	0	0
Total BAYA19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA19										0.00	0	0
BAYA2 On 30/06/2017 Spot Bond			12.41160	100.68891	12.40817	100.65643				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA2 On 30/06/2017 Spot Bond			12.35500	100.69248	12.36500	100.65332				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA2 On 30/06/2017 Spot Bond				101.49132		101.45980				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA2 On 30/09/2017 Spot Bond			12.28000	99.65337	12.29000	99.61255				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA2 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
BAYA3 On 31/12/2018 Spot Bond				101.54241		101.51100				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond			12.04500	101.84396	12.04000	101.81664				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond				101.50314		101.47256				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond				101.53552		101.50425				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond				100.47687		100.44349				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond				83.56533		83.56533				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond				100.13899		100.10542				0.00	300,000,000	150,000,000
Total BAYA39 SPOT										0.00	300,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA39										0.00	300,000,000	150,000,000
BAYA4 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
BAYA4 On 30/09/2018 Spot Bond				101.53587		101.50460				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				101.49090		101.46059				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				101.49090		101.46059				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				101.53599		101.50471				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2017 Spot Bond				101.30907		101.28260				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				101.61249		101.57836				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				101.64611		101.61250				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2017 Spot Bond				101.30872		101.28225				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				101.64624		101.61263				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			15.64421	101.96292	15.64336	101.92017				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.64551	101.75414	14.64423	101.71437				0.00	0	0
Total BAYB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				101.95653		101.91633				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				101.95634		101.91614				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				101.95643		101.91624				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				102.02079		101.97922				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				101.73008		101.69469				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	89.24205	100.00000	89.02439				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.99767	100.00000	20.94681				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	19.11024	100.00000	19.06395				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.79645	100.00000	11.76787				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.79645	100.00000	11.76787				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	14.26247	100.00000	14.22792				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.35819	100.00000	12.32825				0.00	0	0
Total BAYD6U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD6U										0.00	0	0
BC112L On 14/11/2016 Spot Bond			100.00000	99.18478	100.00000	99.45504				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	98.11828	100.00000	97.85523				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	83.14351	100.00000	82.95455				0.00	0	0
Total BC114U SPOT										0.00	0	0
Total For BC114U										0.00	0	0
BC115L On 14/02/2017 Spot Bond			100.00000	80.39648	100.00000	80.21978			500,000,000,000,000.00	15,000,000,000	23,000,000,000	
Total BC115U SPOT									10,000,000,000,000.00	15,000,000,000	23,000,000,000	
Total For BC115U									10,000,000,000,000.00	15,000,000,000	23,000,000,000	
BCJ04 On 21/04/2017 Spot Bond				100.62884		100.60613				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				100.95318		100.93074				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.00000				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				100.54638		100.52324				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				100.88728		100.86344				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.06921	100.00000	49.60644				0.00	0	98,500,000,000
Total BCJ11 SPOT										0.00	0	98,500,000,000
Total For BCJ11										0.00	0	98,500,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	15.61869	100.00000	15.58044				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	15.61869	100.00000	15.58044				0.00	0	0
Total BCP4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.33500	197.04455	2.31000	197.13741				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.18000	160.86106	9.14000	161.44739				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.18000	161.42403	9.14000	162.00443				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			9.56500	90.74768	9.52500	90.98047				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			8.69500	98.99278	8.69000	98.97574				0.00	0	1,000,000,000
Total BEER02 SPOT										0.00	0	1,000,000,000
Total For BEER02										0.00	0	1,000,000,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.45958	100.00000	8.43909				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.32069	100.00000	7.30295				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	7.32069	100.00000	7.30295				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	7.76634	100.00000	7.74753				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	10.39076	100.00000	10.36558				0.00	0	0
Total BG1E2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	14.35213	100.00000	14.31737				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										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				101.57630		101.55221				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				101.60202		101.57752				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			9.08000	101.42278	9.09000	101.39506				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.69493		101.66932				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				101.81613		101.78817				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	92.85714	100.00000	92.62087				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	92.85714	100.00000	92.62087				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.65221		100.62585				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			11.86500	97.40116	11.83000	97.45573				0.00	0	100,000,000
Total BGL02 SPOT										0.00	0	100,000,000
Total For BGL02										0.00	0	100,000,000
BGL03 On 05/02/2025 Spot Bond				100.30109		100.27133				0.00	1,000,000,000	500,000,000
Total BGL03 SPOT										0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL03										0.00	1,000,000,000	500,000,000
BGL04 On 05/02/2025 Spot Bond			11.75500	98.34418	11.72000	98.40285				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			11.92500	100.61301	11.88500	100.69916				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				102.33513		102.30583				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			12.45500	99.79681	12.40500	99.96264				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				102.20206		102.17218				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.92500	99.92193	11.88500	100.01005				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.30354		100.27310				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			12.30500	100.82060	12.26500	100.92230				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				99.88258		99.85306				0.00	0	10,000,000
Total BGL12 SPOT										0.00	0	10,000,000
Total For BGL12										0.00	0	10,000,000
BGL13 On 20/08/2021 Spot Bond			12.34500	100.66621	12.30500	100.77262				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				100.42534		100.39483				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				106.38795		106.36411				0.00	0	0
Total BGR03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.78010		99.75748				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				99.99856		99.97367				0.00	0	100,000,000
Total BID05 SPOT										0.00	0	100,000,000
Total For BID05										0.00	0	100,000,000
BID06 On 30/06/2019 Spot Bond			9.47500	101.96057	9.47000	101.94606				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				99.54127		99.52042				0.00	0	0
Total BIDC52 SPOT										0.00	0	0
Total For BIDC52										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				102.64202		102.61147				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BSR18U On 17/12/2016 Spot Bond			100.00000	95.83945	100.00000	95.59744				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC126 On 17/11/2016 Spot Bond				97.35441		97.34716				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC127 On 17/11/2016 Spot Bond				94.29880		94.27912				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC138 On 14/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC138 SPOT										0.00	0	0
Total For BTC138										0.00	0	0
BTC139 On 21/11/2016 Spot Bond				99.91581		99.89477				0.00	0	0
Total BTC139 SPOT										0.00	0	0
Total For BTC139										0.00	0	0
BTC140 On 28/11/2016 Spot Bond				99.76793		99.74683				0.00	0	0
Total BTC140 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC140										0.00	0	0
BTC14 On 29/11/2016 Spot Bond				99.74667		99.72556				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				99.68307		99.66194				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				99.57761		99.55649				0.00	0	27,000,000
Total BTC144 SPOT										0.00	0	27,000,000
Total For BTC144										0.00	0	27,000,000
BTC14 On 14/12/2016 Spot Bond				99.43249		99.41147				0.00	0	0
Total BTC145 SPOT										0.00	0	0
Total For BTC145										0.00	0	0
BTC14 On 09/01/2017 Spot Bond				98.87601		98.85480				0.00	0	0
Total BTC146 SPOT										0.00	0	0
Total For BTC146										0.00	0	0
BTC14 On 11/01/2017 Spot Bond				98.83516		98.81398				0.00	0	60,000,000
Total BTC147 SPOT										0.00	0	60,000,000
Total For BTC147										0.00	0	60,000,000
BTC14 On 06/02/2017 Spot Bond				98.29341		98.27234				0.00	0	0
Total BTC148 SPOT										0.00	0	0
Total For BTC148										0.00	0	0
BTC14 On 10/02/2017 Spot Bond				98.20408	100.00000	80.93126				0.00	20,100,000,000	11,600,000,000
Total BTC149 SPOT										0.00	20,100,000,000	11,600,000,000
Total For BTC149										0.00	20,100,000,000	11,600,000,000
BTC15 On 14/12/2016 Spot Bond				99.44071	100.00000	100.00000				0.00	152,000,000	152,000,000
Total BTC150 SPOT										0.00	152,000,000	152,000,000
Total For BTC150										0.00	152,000,000	152,000,000
BWZ18 On 27/03/2018 Spot Bond				101.30105		101.27647				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.34245		101.31704				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				101.45397		101.43027				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				99.90611		99.88247				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.18187		100.15589				0.00	0	2,000,000,000
Total BWZJ19 SPOT										0.00	0	2,000,000,000
Total For BWZJ19										0.00	0	2,000,000,000
BWZJ2 On 10/11/2021 Spot Bond				100.18655		100.15989				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	10.83992	100.00000	13.86875				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	10.83992	100.00000	13.86875				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	10.86949	100.00000	13.90822				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	10.86949	100.00000	13.90822				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	32.53539	100.00000	32.45658				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	20.78978	100.00000	20.69837				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				101.36285		101.33923				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			15.74500	95.48651	15.74000	95.45380				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				101.97026		101.94021				0.00	0	0
Total CBL13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.54500	99.64492	13.54000	99.61852			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			8.94000	100.21549	8.95000	100.18682		1,366,032,000,000.00		152,800,000	76,400,000
Total CBL16 SPOT								1,366,032,000,000.00		152,800,000	76,400,000
Total For CBL16								1,366,032,000,000.00		152,800,000	76,400,000
CBL17 On 23/08/2019 Spot Bond				100.48449		100.44886			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			13.54500	96.96046	13.54000	96.93678			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				99.89501		99.85952			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			10.62500	94.21692	10.58500	94.29944			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				99.97494		99.94970			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.41448		100.38722			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.26632		100.24005			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			10.92500	100.96997	10.88500	101.07962			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			11.08500	111.84421	11.04500	112.00358			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			11.17000	107.22923	11.13000	107.40155			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.19000	101.74804	11.15000	101.93075				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				102.43619		102.40144				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.05011		102.07838				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	113.93230	10.00000	113.90260				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				100.97526		100.94492				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				101.66210		101.63328				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				100.73468		100.70465				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	33.81767	100.00000	33.73575				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	33.98731	100.00000	33.90408				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	31.63139	100.00000	31.55476				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				101.17820		101.14618				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.22139		100.19695				0.00	0	0
Total CGR22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.28152		100.25037				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.30518		100.27135				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				101.59810		101.56760				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				101.28023		101.25606				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				101.34160		101.31445				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.38669		101.35858				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				101.43877		101.40955				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				102.27906		102.25118				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				102.44275		102.41278				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	20.90655	100.00000	20.84056				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				100.48959		100.46133				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				100.50179		100.47280				0.00	0	0
Total CIG11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.52142		100.49127				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	103.79560	10.11000	103.76778				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	134.68580	3.14000	134.67798				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.18000	133.74161	3.18000	133.73358				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				102.05732		102.02261				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN22 On 09/12/2016 Spot Bond			9.83000	103.72543	9.84000	103.69702				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22 On 20/12/2016 Spot Bond				101.56341		101.53736				0.00	0	0
Total CLN226 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				101.69882		101.67040			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	113.93200	10.00000	113.90300			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	113.93200	10.00000	113.90300			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				100.01225		100.04506			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				99.83198		99.80779			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	94.23591	13.50000	94.20246			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	102.13312	9.35000	102.10776			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.47546		101.45219			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.40934		101.38557			0.00	100,000,000	100,000,000
Total CLN257 SPOT									0.00	100,000,000	100,000,000
Total For CLN257									0.00	100,000,000	100,000,000
CLN258 On 26/03/2017 Spot Bond				101.49287		101.46973			0.00	0	0
Total CLN258 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.49287		101.46973				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.49287		101.46973				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				101.39900		101.37496				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.97500	100.69441	9.97000	100.67760				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				100.63676		100.61260				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				102.72105		102.69628				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				101.57905		101.55498				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.46893		101.44453				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				101.56200		101.53785				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				99.88577		99.86275				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN276 On 25/05/2017 Spot Bond				99.78606		99.75908				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				101.62139		101.59759				0.00	0	0
Total CLN278 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN278										0.00	0	0
CLN28 On 07/06/2017 Spot Bond				102.04455		102.02060				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.28996		100.26492				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28 On 30/08/2017 Spot Bond				102.16390		102.13950				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				101.53926		101.51189				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				101.48119		101.45357				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				102.25537		102.23152				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				101.31325		101.28564				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				101.46710		101.43975				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				101.32947		101.30183				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				101.65317		101.62555				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				101.31411		101.28657				0.00	0	0
Total CLN297 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.50332		101.47659				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				101.36195		101.33445				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				102.14565		102.11963				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
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.02214		100.05150				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.69500	90.97605	11.64500	91.14647				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.21500	92.27929	12.16500	92.45257				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				101.30996		101.28355				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				101.67675		101.64872				0.00	0	0
Total CLN317 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.02052		100.05044				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.62508		100.59965				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.47944		100.45169				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.40547	8.80500	100.38157				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.63025		100.60461				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.55875		101.53278				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.58238		101.55600				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				101.67352		101.64555				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				101.59498		101.56838				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				101.72095		101.69214				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				101.30996		101.28355				0.00	0	0
Total CLN335 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.52964		100.50355				0.00	0	60,000,000
Total CLN339 SPOT										0.00	0	60,000,000
Total For CLN339										0.00	0	60,000,000
CLN339 On 20/12/2018 Spot Bond				101.90490		101.87286				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				101.31646		101.28992				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				101.78358		101.75368				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				101.42159		101.39803				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				101.62940		101.60220				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.52533		100.49946				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				101.28395		101.25810				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				100.49772		100.47322				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.44825		100.42242				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				100.62185		100.59655				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				101.38699		101.36402				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			10.87500	100.04523	10.82500	100.26235				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				101.49322		101.46840				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.30346		100.27344				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			13.01500	101.87296	12.96500	102.06971				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.31415		100.28305				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			13.04500	102.08494	12.99500	102.26768				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	107.96001	10.02000	107.93132				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.31415		100.28305				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				100.59953		100.57284				0.00	0	0
Total CLN370 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond				83.45068		83.36775				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				101.47349		101.44902				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				101.50027		101.47533				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				101.50044		101.47550				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37 On 30/06/2017 Spot Bond				101.35805		101.33064				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			10.32500	100.03043	10.28500	100.13872				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 30/06/2017 Spot Bond				101.15290		101.12861				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				101.63435		101.60706				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	99.53057	10.98000	99.50118				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	101.73048	11.00000	101.70039				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				101.65751		101.62981				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38 On 22/07/2017 Spot Bond				100.59340		100.56936				0.00	0	0
Total CLN383 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.80500	98.14705	12.75500	98.35067				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				101.79602		101.76590				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				101.50014		101.47520				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				100.63184		100.60365				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				101.58701		101.56055				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				101.43746		101.41362				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				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				101.50814		101.48306				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				101.86649		101.84245				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				101.61857		101.59155				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				102.57296		102.54023				0.00	0	0
Total CLN397 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.01792		100.04875				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.01751		100.04848				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.50803		101.48295				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				101.67327		101.64530				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				101.23192		101.20716				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				101.23192		101.20716				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				99.88225		99.85274				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				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				101.51591		101.49069				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				100.90150		100.87211				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				101.65757		101.62987				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				101.66544		101.63760				0.00	0	0
Total CLN411 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.90553		100.87601				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				101.64184		101.61442				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				101.94053		101.90786				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				101.72049		101.69169				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				100.95787		100.92659				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				101.63244		101.60361				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.79915		101.76897				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	46.13512	7.01000	46.12658				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				101.81487		101.78441				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.77542		100.74065				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				102.38772		102.34718				0.00	0	0
Total CLN422 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				102.20743		102.17007				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				102.38772		102.34718				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				105.04145		105.01911				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				102.15252		102.11613				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				101.70512		101.67659				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42: On 15/11/2020 Spot Bond				100.05033		100.02505				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				102.12898		102.09300				0.00	0	0
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				102.40708		102.36459				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				102.55218		102.50873				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				102.64609		102.60098				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				101.20589		101.18168				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				101.64974		101.62218				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				101.51616		101.48963				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 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
CLN438 On 03/02/2021 Spot Bond				100.38288		100.35588				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				111.06753		111.06753				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				102.91156		102.86174				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 07/06/2017 Spot Bond				101.20857		101.18749				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				99.84243		99.81601				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			10.99500	101.01090	10.95500	101.12229				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				100.71710		100.69678				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				101.11992		101.10037				0.00	0	0
Total CLN447 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.85994		100.83989				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				101.12390		101.10431				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				101.16154		101.14129				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				101.10821		101.08889				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			3.88000	134.56419	3.88000	134.55379				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			5.77000	96.81108	5.77000	96.79770				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			5.41000	99.37200	5.41000	99.35927				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				99.81799		99.79179				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				100.46798		100.43734				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 18/04/2028 Spot Bond				183.49364		185.31560				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			9.56500	90.74768	9.52500	90.98047				0.00	0	0
Total CLN81 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.18000	160.86106	9.14000	161.44739				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			9.18000	161.42403	9.14000	162.00443				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				101.49094		101.46616				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				101.50833		101.48325				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				101.02352		100.99739				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				101.52409		101.49873				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				100.62508		100.59965				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				101.40749		101.38417				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.46892		101.44453				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				99.77247		99.74541				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				101.46886		101.44446				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				101.52378		101.49842				0.00	0	0
Total CLNF15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				99.71179		99.68528				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				100.85760		100.83070				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			9.38000	103.51185	9.39000	103.47185				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			10.37500	114.03274	10.33500	114.19863				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			10.53500	102.44607	10.49500	102.55476				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			11.42000	104.80824	11.38000	105.00685				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			10.76500	101.48928	10.71500	101.71000				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.94000	92.85773	10.89000	93.04428				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			11.91000	90.72635	11.87000	90.92508				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			11.91000	89.08900	11.87000	89.28153				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL00 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
CPL01 On 12/12/2019 Spot Bond			100.00000	15.11055	100.00000	15.07354				0.00	0	0
Total CPL01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	15.16610	100.00000	15.12896				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	23.75264	100.00000	23.69447				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05U On 30/10/2018 Spot Bond			100.00000	28.48455	100.00000	28.41556				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06U On 30/11/2018 Spot Bond			100.00000	24.65484	100.00000	24.59446				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.30000	95.92903	12.26000	96.13598				0.00	0	1,672,386,300
Total CPV01 SPOT										0.00	0	1,672,386,300
Total For CPV01										0.00	0	1,672,386,300
DEN38U On 10/06/2018 Spot Bond			100.00000	32.17630	100.00000	32.09750				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	24.77686	100.00000	24.71617				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	32.83735	100.00000	32.75693				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			8.60500	99.48963	8.61500	99.45837				0.00	0	0
Total DENG44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	100.91717	6.86000	100.89838				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				99.91506		99.89369				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.30303		100.27984				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				102.70890		102.68493				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				99.74724		101.81487				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				101.69474		101.67194				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				101.68768		101.66343				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB02 On 09/10/2017 Spot Bond				100.99516		100.96982				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	61.33698	100.00000	61.18839				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	61.33698	100.00000	61.18839				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	58.80904	100.00000	58.69261				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				101.90169		101.86971				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				100.93032		100.89206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 20/06/2019 Spot Bond				101.68159		101.65347			0.00	0	5,000,000,000
Total DOL007 SPOT									0.00	0	5,000,000,000
Total For DOL007									0.00	0	5,000,000,000
DOL007 On 20/12/2019 Spot Bond				65.21550		65.15669			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			10.03000	100.13002	10.07500	99.94473		3,009,000,000,000.00	300,000,000	300,000,000	
Total DV2021 SPOT								3,009,000,000,000.00	300,000,000	300,000,000	
Total For DV2021								3,009,000,000,000.00	300,000,000	300,000,000	
DV22 On 07/02/2020 Spot Bond			9.94500	101.25402	9.91000	101.32127		2,983,500,000,000.00	300,000,000	250,000,000	
Total DV22 SPOT								2,983,500,000,000.00	300,000,000	250,000,000	
Total For DV22								2,983,500,000,000.00	300,000,000	250,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	18.46709	100.00000	18.42644		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			10.39500	100.40855	10.34500	100.60522		0.00	0	475,000,000	
Total DV23 SPOT								0.00	0	475,000,000	
Total For DV23								0.00	0	475,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.53455	100.00000	12.50695		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.53455	100.00000	12.50695		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			10.47500	98.44496	10.42500	98.66157		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	102.36752	9.69000	102.34121		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.36752	9.69000	102.34121		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.38500	94.08225	11.35000	94.26872		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	102.46646	10.10000	102.43903		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.46646	10.10000	102.43903		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC01: On 01/12/2016 Spot Bond				101.71570		101.69304				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				99.84984		99.82819				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				106.14362		106.11990				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				101.40609		101.38310				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				105.79918		105.77541				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				99.74278		99.72101				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				99.91742		99.89665				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.28395		101.26193				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				100.87111		100.84802				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				102.01572		101.99211				0.00	1,000,000,000	7,000,000,000
Total DVF19 SPOT										0.00	1,000,000,000	7,000,000,000
Total For DVF19										0.00	1,000,000,000	7,000,000,000
E170 On 01/08/2020 Spot Bond			9.00500	117.82961	8.97000	117.91929				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	21.40938	100.00000	21.36225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.92500	100.91682	9.89000	100.98664				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			10.12500	100.18186	10.08500	100.31485				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.40500	99.43795	10.35500	99.65884				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			3.11000	105.83098	3.11000	105.82483				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				100.70618		100.67119				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.57266		100.54440				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	17.33101	100.00000	17.28902				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			2.70000	103.86074	2.70000	103.85598				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	111.58994	2.25000	111.58617				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			2.68000	127.73364	2.68000	127.72772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.66000	115.19149	2.66000	115.18633				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			2.66000	115.53478	2.66000	115.52962				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			2.66000	108.03104	2.66000	108.02616				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.69000	104.31165	2.69000	104.30689				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	111.58994	2.25000	111.58617				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			10.45500	103.49699	10.41500	103.58892				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.20500	103.71505	10.16500	103.82521				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.96000	95.79319	10.92000	95.95964				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			11.17000	92.03480	11.13500	92.13773				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.43500	97.70730	11.40000	97.81847				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			11.06000	101.54837	11.02000	101.64232				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				101.97310		101.94913				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF002 On 06/11/2017 Spot Bond				100.25137		100.22659				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 19/08/2018 Spot Bond				99.90970		99.88697				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				101.88703		101.86272				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond				101.66867		101.64344				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond				101.15360		101.13049				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond				100.25382		100.22864				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	25.32974	100.00000	25.26770				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF011 On 01/09/2019 Spot Bond			100.00000	10.37506	100.00000	10.34965				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC20 On 22/02/2017 Spot Bond				99.99436		99.97332				0.00	0	9,000,000
Total EPFC24 SPOT										0.00	0	9,000,000
Total For EPFC24										0.00	0	9,000,000
EPFC24 On 06/03/2017 Spot Bond				101.99814		101.97517				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC26 On 06/09/2017 Spot Bond				102.04679		102.02345				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC27 On 04/05/2017 Spot Bond				100.28369		100.26181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC28 On 06/11/2017 Spot Bond				100.30655		100.28310				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				94.09662		94.05902				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	86.31410	100.00000	86.11704				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				94.29415		94.25574				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			13.04500	95.47298	13.04000	95.44581				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				99.29077		99.26259				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	31.45189	100.00000	31.37569				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	31.56180	100.00000	31.48534				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				101.99293		101.96173				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				99.99984		99.97626				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.97395				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			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				99.99979		99.97487			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.97122			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 ERS12 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00006		99.97742			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00003		99.97768			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00004		99.97834			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00003		99.97739			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/11/2025 Spot Bond				99.99992		99.97637			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97505			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				99.99984		99.97654			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			8.70000	101.42033	8.69500	101.40321		2,077,097,160,000.00	238,746,800	43,520,973,400	
Total ES18 SPOT								2,077,097,160,000.00	238,746,800	43,520,973,400	
Total For ES18								2,077,097,160,000.00	238,746,800	43,520,973,400	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.69800	9.25000	100.67299		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			9.60000	104.93166	9.55000	105.13743		255,628,800,000.00	26,628,000	4,315,218,500	
Total ES23 SPOT								255,628,800,000.00	26,628,000	4,315,218,500	
Total For ES23								255,628,800,000.00	26,628,000	4,315,218,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.09635	10.00000	103.06902		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			10.08000	87.65127	10.04000	87.84556		259,737,408,000.00	25,767,600	13,773,683,800	
Total ES26 SPOT								259,737,408,000.00	25,767,600	13,773,683,800	
Total For ES26								259,737,408,000.00	25,767,600	13,773,683,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.97781	7.85000	100.95645		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			10.74000	76.30430	10.71000	76.46903		1,219,226,280,000.00	113,522,000	77,369,811,700	
Total ES33 SPOT								1,219,226,280,000.00	113,522,000	77,369,811,700	
Total For ES33								1,219,226,280,000.00	113,522,000	77,369,811,700	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.28961	7.50000	101.26901		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			10.85500	80.30409	10.82500	80.49367		2,266,039,867,000.00	208,755,400	50,654,377,700	
Total ES42 SPOT								2,266,039,867,000.00	208,755,400	50,654,377,700	
Total For ES42								2,266,039,867,000.00	208,755,400	50,654,377,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42/R On 25/04/2042 Spot Bond			8.50000	100.52738	8.50000	100.50439			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				99.79840		99.77445			0.00	0	250,000,000
Total EXX01 SPOT									0.00	0	250,000,000
Total For EXX01									0.00	0	250,000,000
EXX02 On 19/05/2019 Spot Bond				97.83863		97.81123			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	30.45481	100.00000	30.35973			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	30.56458	100.00000	30.46915			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	30.70428	100.00000	30.60842			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	30.84399	100.00000	30.74769			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				99.90701		99.88364			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				102.00570		101.98131			0.00	0	0
Total FIFB05 SPOT									0.00	0	0
Total For FIFB05									0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				99.81969		99.79692			0.00	0	0
Total FIFB06 SPOT									0.00	0	0
Total For FIFB06									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				99.74393		101.95989			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				101.97615		101.95141			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB09 On 27/06/2019 Spot Bond				101.29960		101.27504			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				101.67765		101.65229			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				101.67176		101.64892			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				101.60642		101.58375			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				102.22117		102.19827			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	0.30004	100.00000	0.29931			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	0.30004	100.00000	0.29931			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.82897	100.00000	10.80273			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	10.54446	100.00000	10.51891			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.15500	100.39293	10.15000	100.37482		812,400,000,000.00		80,000,000	40,000,000
Total FRB05 SPOT								812,400,000,000.00		80,000,000	40,000,000
Total For FRB05								812,400,000,000.00		80,000,000	40,000,000
FRB09 On 10/06/2017 Spot Bond				101.47096		101.44878			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				100.59892		100.57347			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				102.76907		102.74309			0.00	0	1,660,000,000
Total FRB11 SPOT									0.00	0	1,660,000,000
Total For FRB11									0.00	0	1,660,000,000
FRB12 On 02/06/2024 Spot Bond				101.90043		101.87426			0.00	0	200,000,000
Total FRB12 SPOT									0.00	0	200,000,000
Total For FRB12									0.00	0	200,000,000
FRB13 On 02/06/2026 Spot Bond				97.80412		97.76855			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.02500	100.99378	10.98500	101.10116			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				103.22263		103.19489			0.00	1,400,000,000	1,040,000,000
Total FRB15 SPOT									0.00	1,400,000,000	1,040,000,000
Total For FRB15									0.00	1,400,000,000	1,040,000,000
FRB16 On 08/07/2025 Spot Bond				100.99460		100.96507			0.00	0	3,000,000,000
Total FRB16 SPOT									0.00	0	3,000,000,000
Total For FRB16									0.00	0	3,000,000,000
FRB17 On 08/01/2027 Spot Bond				101.15694		101.12728			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	12.02094	100.00000	11.99183			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB18 On 13/04/2026 Spot Bond				101.43857		101.06790			0.00	400,000,000	200,000,000
Total FRB18 SPOT									0.00	400,000,000	200,000,000
Total For FRB18									0.00	400,000,000	200,000,000
FRB19 On 14/04/2021 Spot Bond			12.22500	101.52516	12.18500	101.62590			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				100.97443		100.94372			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			10.84500	106.97318	10.84000	106.95160			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				102.37512		102.34864			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			2.96000	140.58362	2.96000	140.57620			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			3.27500	278.87263	3.25000	279.26059			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.63500	121.94234	2.63500	121.93696			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			3.66000	158.13520	3.66000	158.12372			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			3.67000	200.42778	3.67000	200.41330			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			3.80000	92.77864	3.82000	92.41670			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.14600	75.26809	7.15100	75.21060			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.22100	48.79811	9.22200	48.75691			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.47000	47.36016	9.47000	47.31890			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04: On 15/03/2017 Spot Bond			100.00000	92.85714	100.00000	92.62087			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC05: On 13/10/2018 Spot Bond			100.00000	32.52978	100.00000	32.42822			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06: On 31/12/2017 Spot Bond			100.00000	44.06508	100.00000	43.95832			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				102.32981		102.29814			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				101.73670		101.70761			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.53197		101.50647			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.66113		101.63337			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.65798		101.63028			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.59026		101.56374				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				101.77604		101.74627				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				101.63436		101.60707				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
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				101.72395		101.69509				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

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 FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				102.07452		102.03950			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				102.01954		101.98549			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond			100.09221	63.82809	100.09221	63.67164			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				101.50352		101.47852			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				106.31728		106.31728			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				101.62952		101.60231			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				101.64530		101.61782			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				101.52088		101.49557			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.56341		101.53736			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				101.98034		101.94698			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				101.53978		101.51415			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	76.34767	13.22500	76.32039			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				101.46426		101.43995			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC166 On 20/03/2018 Spot Bond				101.46584		101.44150			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC167 On 20/03/2018 Spot Bond				102.03573		102.00140			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC168 On 20/06/2018 Spot Bond				101.46426		101.43882			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.86500	111.33032	3.86500	111.32176			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				101.57923		101.55290			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				101.57923		101.55290			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				99.89834		102.32347			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173 On 30/06/2017 Spot Bond				101.30996		101.28355			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				101.57923		101.55290			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.50037		101.47543			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				101.47043		101.44601			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.30079		100.27103			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17: On 20/09/2020 Spot Bond				101.68432		101.65615			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				103.12544		103.12544			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				100.63538		100.60703			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				101.90175		101.86977			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				101.90018		101.86823			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				101.56356		101.53751			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.56356		101.53751			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 02/04/2017 Spot Bond				101.10679		101.08307			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19: On 02/04/2019 Spot Bond				101.15808		101.13321			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	113.93200	10.00000	113.90300			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				101.63880		101.61143			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20(On 17/04/2017 Spot Bond				100.80654		100.78125				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				100.80654		100.78125				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.26610		100.23983				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	100.25907	8.75000	100.23549				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				101.53826		101.51266				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	12.56912	100.00000	12.53834				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	11.67151	100.00000	11.64292				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond				97.47086		97.43238				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	16.46972	100.00000	16.42938				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				101.61066		101.58379				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	58.23494	100.00000	58.09386				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.25842		100.23279				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	12.96335	100.00000	12.93160				0.00	0	0
Total FRC213 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	56.90086	100.00000	56.76302				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.25838		100.23275				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	56.69836	100.00000	56.56101				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.25784		100.23227				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.24684		100.22237				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.33631		100.31056				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.31873		100.29433				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.29000	138.38945	3.29000	138.38093				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				99.90395		99.87977				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				101.40757		101.37912				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				101.63394		101.60666				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				101.29086		101.26696				0.00	0	0
Total FRC231 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.15000	132.85443	4.15000	132.84321				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				102.28113		102.24247				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.73500		100.73500				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				107.04501		107.04501				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				101.36774		101.36774				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				108.28539		108.28539				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				108.45021		108.45021				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.35715		100.35715				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				99.95592		99.95592				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.57528		101.52127				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				102.80262		102.80262				0.00	0	0
Total FRC244 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				101.55993		101.50646				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				101.25959		101.21665				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.99246		100.99246				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				88.76821		88.76821				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				106.13951		106.13951				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				86.59478		86.59478				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 10/09/2017 Spot Bond				101.76758		101.74083				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.53018		100.50406				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.82000	134.94758	3.82000	134.93736				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.87000	134.62800	3.87000	134.61763				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.85000	134.75573	3.85000	134.74542				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC71 On 31/01/2017 Spot Bond			6.76000	140.96916	6.76000	140.94723				0.00	0	0
Total FRC72 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC72									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.58500		100.55613			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				101.46888		101.44448			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				101.64215		101.61472			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				101.87502		101.84351			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				101.81526		101.78479			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				101.59982		101.57314			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				101.59825		101.57159			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				100.55657		100.52424			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	22.37475	100.00000	22.31995			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	62.13952	100.00000	61.98732			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	15.79435	100.00000	15.75609			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRD15 On 31/12/2021 Spot Bond			100.00000	12.37289	100.00000	12.27679			0.00	0	0
Total FRD15U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD15U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.43795		101.40972				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.58521		100.56386				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				101.08324		101.06054				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.12311		100.09849				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.37499		100.34968				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.33894		102.31533				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	4.44502	100.00000	4.43647				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	4.44502	100.00000	4.43647				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	115.04290	2.20800	115.03914				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			2.60000	120.73972	2.60000	120.73451				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				100.64176		100.61857				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	100.69860	10.38000	100.67056				0.00	0	0
Total FRS103 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.69860	10.38000	100.67056				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			2.74000	117.98972	2.74000	117.98418				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.81000	223.55333	2.81000	223.54234				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.71000	118.57264	2.71000	118.56717				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.84000	222.69295	2.84000	222.68183				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				100.51697		100.48709				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			3.12000	117.62754	3.12000	117.62083				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			2.90500	114.84443	2.90500	114.83854				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			2.90500	114.84443	2.90500	114.83854				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			2.96000	219.29181	2.96000	219.28016				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.01000	217.89351	3.01000	217.88163				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			2.65000	106.63842	2.65000	106.63367				0.00	0	0
Total FRS122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS122										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			3.04000	217.05979	3.04000	217.04779				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			3.81500	99.21050	3.81500	99.20299				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.36000	162.76941	3.36000	162.75890				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			3.63000	102.16819	3.63000	102.16097				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.35000	162.92656	3.35000	162.91607				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				110.35836						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			3.41000	161.98628	3.41000	161.97562				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			3.55000	203.47071	3.55000	203.45666				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond				84.72301		84.72301				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			3.56000	103.31536	3.56000	103.30825				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			3.81500	99.21050	3.81500	99.20299				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			3.34000	107.02428	3.34000	107.01755				0.00	0	0
Total FRS136 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.22000	164.98540	3.22000	164.97539				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.32000	209.46492	3.32000	209.45174				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.35000	162.92656	3.35000	162.91607				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.35000	162.92656	3.35000	162.91607				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.64000	158.43939	3.64000	158.42797				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.42000	115.04470	3.42000	115.03721				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			2.99000	140.38250	2.99000	140.37498				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				130.48500		132.75200				0.00	4,000,000	0
Total FRS148 SPOT										0.00	4,000,000	0
Total For FRS148										0.00	4,000,000	0
FRS148 On 31/03/2028 Spot Bond			3.70000	157.52887	3.70000	157.51727				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.74000	156.92523	3.74000	156.91349				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.39000	115.30009	3.39000	115.29267				0.00	0	0
Total FRS151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.71000	157.37772	3.71000	157.36607			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.75000	156.77474	3.75000	156.76297			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 08/08/2017 Spot Bond				100.20455		100.18199			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS154 On 19/09/2017 Spot Bond				101.32534		101.30385			0.00	0	0
Total FRS155 SPOT									0.00	0	0
Total For FRS155									0.00	0	0
FRS155 On 03/10/2017 Spot Bond				101.01528		100.99362			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			2.58500	290.31527	2.56000	290.72808			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			2.47500	292.19141	2.45000	292.60834			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			3.19500	280.17102	3.17000	280.56179			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			2.95000	140.65072	2.95000	140.64335			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				100.52989		100.50521			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			2.48000	143.84707	2.48000	143.84134			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.32918		100.30398			0.00	0	0
Total FRS62 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.58000	117.52684	2.58000	117.52183				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	66.49759	104.97509	66.32751				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	67.67035	101.07593	67.50303				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	63.17332	100.44759	63.01798				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	66.00141	100.76967	65.83865				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			2.33000	124.04051	2.33000	124.03597				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			2.58000	122.44277	2.58000	122.43756				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				99.42826		99.42716				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			2.61000	122.16952	2.61000	122.16423				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				102.19160		102.16483				0.00	0	0
Total FRS88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.67500	288.79103	2.65000	289.20051			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.22392		100.19921			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				102.01687		101.99233			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.27000	101.63984	8.32000	101.57767			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			8.58500	103.45155	8.58000	103.43430			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.11500	99.75309	9.08000	99.81844		3,761,760,500,000.00	412,700,000	412,700,000	
Total FRX19 SPOT								3,761,760,500,000.00	412,700,000	412,700,000	
Total For FRX19								3,761,760,500,000.00	412,700,000	412,700,000	
FRX20 On 01/10/2020 Spot Bond			9.40500	99.02579	9.36500	99.12671		940,500,000,000.00	100,000,000	100,000,000	
Total FRX20 SPOT								940,500,000,000.00	100,000,000	100,000,000	
Total For FRX20								940,500,000,000.00	100,000,000	100,000,000	
FRX23 On 28/02/2023 Spot Bond			10.14500	90.71395	10.09500	90.90191		50,725,000,000,000.00	5,000,000,000	5,000,000,000	
Total FRX23 SPOT								50,725,000,000,000.00	5,000,000,000	5,000,000,000	
Total For FRX23								50,725,000,000,000.00	5,000,000,000	5,000,000,000	
FRX24 On 10/12/2024 Spot Bond			10.41000	106.50942	10.37000	106.69762		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			10.79000	93.48436	10.75000	93.68446		2,158,000,000,000.00	200,000,000	600,000,000	
Total FRX26 SPOT								2,158,000,000,000.00	200,000,000	600,000,000	
Total For FRX26								2,158,000,000,000.00	200,000,000	600,000,000	
FRX30 On 31/01/2030 Spot Bond			10.96500	94.48235	10.91000	94.81185		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.04500	91.27107	10.98000	91.66956				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.27500	72.97212	11.24500	73.14143				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				101.35067		101.32834				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				101.39005		101.36703				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.87287		101.84947				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				101.50037		101.47543				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				101.70508		101.67655				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				99.91475		99.89330				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				99.82284		99.80106				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				99.79032		99.76796				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				99.90864		99.88567				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				99.90597		99.88233				0.00	0	0
Total FS2C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				99.89422		99.86764				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	6.82213	100.00000	6.80560				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	1.14456	100.00000	1.14179				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	37.77607	100.00000	37.68355				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	6.33777	100.00000	6.32225				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	1.06330	100.00000	1.06070				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	14.56980	100.00000	14.52431				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.59311	100.00000	2.58502				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	0.46152	100.00000	0.46008				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	2.41004	100.00000	2.40420				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	2.59311	100.00000	2.58502				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	2.59311	100.00000	2.58502				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	2.59311	100.00000	2.58502				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	2.59311	100.00000	2.58502				0.00	0	0
Total FS5E1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.82407		100.79825				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.17000	100.67509	10.18000	100.64427				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				101.97709		101.95438				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				102.03455		102.01114				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				102.05751		102.03383				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				102.20675		102.18125				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				102.39040		102.36266				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				102.50515		102.47602				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				101.76733		101.74604				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	14.97899	100.00000	14.94231				0.00	0	0
Total GRB01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	44.83733	100.00000	44.72751				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	23.97049	100.00000	23.91178				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	12.76514	100.00000	12.73422				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	19.30045	100.00000	19.23953				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	13.79022	100.00000	13.74669				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	2.50482	100.00000	2.49744				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	82.95455	100.00000	82.76644				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	56.62260	100.00000	56.49694				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	40.07713	100.00000	39.95909				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	33.44355	100.00000	33.40642				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	20.03856	100.00000	19.97955				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	14.86380	100.00000	14.84730				0.00	0	0
Total GRB14U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	10.01928	100.00000	9.98977				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	6.60613	100.00000	6.59880				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	5.02998	100.00000	5.01503				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	2.93932	100.00000	2.93606				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	2.50482	100.00000	2.49744				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				100.78428		100.76068				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				100.59281		100.56763				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				100.62375		100.59722				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.61485		101.59046				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				99.90472		99.88081				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.26974		101.24624				0.00	0	300,000,000
Total GRT08 SPOT										0.00	0	300,000,000
Total For GRT08										0.00	0	300,000,000
GRT09 On 15/10/2018 Spot Bond				100.85225		100.82849				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.01291		100.04558				0.00	10,000,000,000	10,000,000,000
Total GRT10 SPOT										0.00	10,000,000,000	10,000,000,000
Total For GRT10										0.00	10,000,000,000	10,000,000,000
GRT11 On 13/05/2021 Spot Bond				99.97866		100.01060				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				101.30496		101.28078				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				100.76373		100.73988				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				101.58118		101.55702				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				100.76541		100.74150				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				100.78469		100.76010				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			10.34500	99.89990	10.29500	100.11397				0.00	0	0
Total GRT17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.63108		101.60837				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				108.75959		108.72603				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				103.69863		103.66438				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 30/04/2017 Spot Bond				100.39348		100.36880				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				101.04061		101.01728				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	13.79932	100.00000	13.76588				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				101.59035		101.56637				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				100.36843		100.34428				0.00	36,000,000,000	18,000,000,000
Total HILB03 SPOT										0.00	36,000,000,000	18,000,000,000
Total For HILB03										0.00	36,000,000,000	18,000,000,000
HILB04 On 01/11/2019 Spot Bond				99.35347		99.32731				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				100.93076		100.90641				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				100.94050		100.91588				0.00	0	0
Total HILB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.95157		100.92665			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.26210	100.00000	9.23966			0.00	0	0
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.26210	100.00000	9.23966			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	9.82536	100.00000	9.80155			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	9.82536	100.00000	9.80155			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	10.54954	100.00000	10.52399			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	10.54954	100.00000	10.52399			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	11.43466	100.00000	11.40696			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.12321		100.10055			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	113.93200	10.00000	113.90300			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.18000	102.82494	8.19000	102.79981		10,634,000,000,000.00	1,300,000,000	650,000,000	
Total HPF05 SPOT								10,634,000,000,000.00	1,300,000,000	650,000,000	
Total For HPF05								10,634,000,000,000.00	1,300,000,000	650,000,000	
HPF06 On 20/02/2020 Spot Bond				99.89529		99.86898			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				99.90121		99.87637			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				100.89106		100.86307			0.00	0	0
Total HPF08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.80336		100.77725			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.17500	104.63315	9.14000	104.71692		1,608,377,500,000.00		175,300,000	5,065,300,000
Total HWAY20 SPOT								1,608,377,500,000.00		175,300,000	5,065,300,000
Total For HWAY20								1,608,377,500,000.00		175,300,000	5,065,300,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	16.87454	100.00000	16.83740			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			2.47500	292.19141	2.45000	292.60834			0.00	0	12,006,000,000
Total HWAY23 SPOT								0.00		0	12,006,000,000
Total For HWAY23								0.00		0	12,006,000,000
HWAY2 On 07/12/2024 Spot Bond			2.33500	300.92878	2.31000	301.41303			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			2.68000	101.18801	2.68000	101.18331			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			10.86000	90.16495	10.83000	90.35012		10,860,000,000,000.00		1,000,000,000	4,670,000,000
Total HWAY34 SPOT								10,860,000,000,000.00		1,000,000,000	4,670,000,000
Total For HWAY34								10,860,000,000,000.00		1,000,000,000	4,670,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.76139	100.00000	11.73550			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			10.87000	89.86497	10.84000	90.05301			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	11.76136	100.00000	11.73547			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	99.18478	100.00000	98.91599			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				100.76047		100.73672			0.00	0	0
Total HWF08 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				101.43444		101.41108			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	20.92506	100.00000	20.83203			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	113.93200	10.00000	113.90300			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.97000	128.15050	1.97000	128.14714		63,670,400,000,000.00	32,320,000,000	90,429,000,000	
Total I2025 SPOT								63,670,400,000,000.00	32,320,000,000	90,429,000,000	
Total For I2025								63,670,400,000,000.00	32,320,000,000	90,429,000,000	
I2029 On 31/03/2029 Spot Bond			2.05000	99.97451	2.05000	99.97162		16,400,000,000,000.00	8,000,000,000	13,000,000,000	
Total I2029 SPOT								16,400,000,000,000.00	8,000,000,000	13,000,000,000	
Total For I2029								16,400,000,000,000.00	8,000,000,000	13,000,000,000	
I2033 On 28/02/2033 Spot Bond			2.05000	106.18416	2.05000	106.18105		19,105,590,000,000.00	9,319,800,000	41,415,822,700	
Total I2033 SPOT								19,105,590,000,000.00	9,319,800,000	41,415,822,700	
Total For I2033								19,105,590,000,000.00	9,319,800,000	41,415,822,700	
I2038 On 31/01/2038 Spot Bond			1.98000	133.87598	1.98000	133.87243		105,282,342,000,000.00	53,172,900,000	169,678,609,800	
Total I2038 SPOT								105,282,342,000,000.00	53,172,900,000	169,678,609,800	
Total For I2038								105,282,342,000,000.00	53,172,900,000	169,678,609,800	
I2046 On 31/03/2046 Spot Bond			2.03000	132.60838	2.05000	132.04476		59,749,802,000,000.00	29,433,400,000	106,365,600,000	
Total I2046 SPOT								59,749,802,000,000.00	29,433,400,000	106,365,600,000	
Total For I2046								59,749,802,000,000.00	29,433,400,000	106,365,600,000	
I2050 On 31/12/2050 Spot Bond			2.02000	143.17746	2.02000	143.17351		69,896,242,000,000.00	34,602,100,000	184,882,720,046	
Total I2050 SPOT								69,896,242,000,000.00	34,602,100,000	184,882,720,046	
Total For I2050								69,896,242,000,000.00	34,602,100,000	184,882,720,046	
IBL22 On 15/03/2018 Spot Bond			8.83000	103.13627	8.84000	103.09922		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	
IBL34 On 31/01/2017 Spot Bond			6.30000	141.10070	6.30000	141.08048		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			2.55000	143.36576	2.55000	143.35978		0.00	0	0	
Total IBL36 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL36										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.22158		101.19887				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			8.95000	100.85538	8.96000	100.81845				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				101.87880		101.85684				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300				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			9.47500	100.50082	9.47000	100.48456				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			9.95500	95.25981	9.92000	95.32359				0.00	0	700,000,000
Total IBL46 SPOT										0.00	0	700,000,000
Total For IBL46										0.00	0	700,000,000
IBL49 On 02/04/2018 Spot Bond			9.34000	98.38138	9.35000	98.34428				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.90808	7.34000	100.88811				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			9.94500	100.05023	9.91000	100.12876				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				99.85774		99.83350				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.25500	100.61262	9.25000	100.59554				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				100.43806		100.41275				0.00	0	0
Total IBL56 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00740		100.04191				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			8.60000	102.14216	8.61000	102.11614				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.21500	102.26661	9.21000	102.25156				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.50500	101.28397	10.45500	101.50378				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				102.04938		102.02706				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				100.55712		100.53453				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.50134		100.47874				0.00	0	1,558,000,000
Total IBL63 SPOT										0.00	0	1,558,000,000
Total For IBL63										0.00	0	1,558,000,000
IBL64 On 29/07/2019 Spot Bond				99.43933		99.41430				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				100.41393		100.39012				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				101.52648		101.50237				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			3.28000	138.45536	3.28000	138.44687				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.18417		101.16093				0.00	0	0
Total IBL68 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	29.19670	100.00000	29.12597				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.07126		100.04897				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				99.90769		99.88444				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				99.81954		99.79677				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				99.81417		99.79073				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			10.55500	97.51291	10.50500	97.70153				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			9.04500	104.90625	9.04000	104.89092				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	21.58053	100.00000	21.52824				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	11.23856	100.00000	11.21133				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				100.46023		100.43609				0.00	160,000,000	80,000,000
Total IBL82 SPOT										0.00	160,000,000	80,000,000
Total For IBL82										0.00	160,000,000	80,000,000
IBL83 On 22/03/2019 Spot Bond				101.38104		101.35732				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	22.16142	100.00000	22.09223				0.00	0	0
Total IBL84U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				99.90881		99.88584				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				99.90552		99.88174				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			9.34500	100.80962	9.34000	100.79564				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.96500	101.18238	9.92500	101.29942				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	12.56941	100.00000	12.54174				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				99.70677		102.18527				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	18.06853	100.00000	18.01212				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				101.85797		101.83405				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				100.90168		100.87743				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				101.88236		101.85884				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				102.06292		101.79409				0.00	900,000,000	450,000,000
Total IBL94 SPOT										0.00	900,000,000	450,000,000
Total For IBL94										0.00	900,000,000	450,000,000
IBL95 On 12/09/2021 Spot Bond				101.65951		101.63442				0.00	0	0
Total IBL95 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				101.39578		101.37223				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				101.10553		101.08184				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				101.15539		101.13059				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			9.21500	100.11423	9.21000	100.10201				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	0.03069	100.00000	0.03062				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.32850		100.30486				0.00	0	0
Total IDC02 SPOT										0.00	0	0
Total For IDC02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.28500	94.42459	10.24500	94.52055				0.00	0	0
Total IDC03 SPOT										0.00	0	0
Total For IDC03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.96326		101.94033				0.00	0	0
Total IDC04 SPOT										0.00	0	0
Total For IDC04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				99.24517		99.21677				0.00	0	0
Total IDC05 SPOT										0.00	0	0
Total For IDC05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.01000	96.94246	10.97000	97.11334				0.00	0	0
Total IDC06 SPOT										0.00	0	0
Total For IDC06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.01273		100.04540				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.83500	96.33666	11.80000	96.53622				0.00	0	0
Total IDC08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.45763	5.00000	101.44387				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	100.39423	5.00000	100.38061				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	100.70266	4.00000	100.69164				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.33787	4.00000	100.32695				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.41000	99.96191	9.37000	100.15421				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			8.67500	101.12851	8.63500	101.24940				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	8.53522	100.00000	8.51432				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	54.13741	100.00000	54.00626				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	55.58892	100.00000	55.45426				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	4.27130	100.00000	4.26322				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	10.45851	100.00000	10.43317				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	15.19431	100.00000	15.15750				0.00	0	0
Total IN281U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	16.65852	100.00000	16.61817				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	11.28329	100.00000	11.25832				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	90.90798	100.00000	90.68625				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.81910	100.00000	12.78770				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	24.66347	100.00000	24.60307				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	95.13340	100.00000	94.89496				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	67.61247	100.00000	67.45862				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	48.53905	100.00000	48.42860				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	98.25641	100.00000	97.99716				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	11.13528	100.00000	11.10831				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	13.83387	100.00000	13.79999				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	84.33347	100.00000	84.08097				0.00	0	0
Total IN330U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN330U									0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	17.39438	100.00000	17.33947			0.00	0	0
Total IN331U SPOT									0.00	0	0
Total For IN331U									0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	7.11559	100.00000	7.09313			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	97.09409	100.00000	96.60372			0.00	0	0
Total IN333U SPOT									0.00	0	0
Total For IN333U									0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	15.09943	100.00000	15.03230			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	41.35087	100.00000	40.59574			0.00	0	0
Total IN339U SPOT									0.00	0	0
Total For IN339U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	0.00155	100.00000	0.00154		20,000,000,000,000.00	200,000,000	200,000,000	
Total IN342U SPOT								20,000,000,000,000.00	200,000,000	200,000,000	
Total For IN342U								20,000,000,000,000.00	200,000,000	200,000,000	
IN343U On 28/02/2035 Spot Bond			100.00000	0.00019	100.00000	0.00019		20,000,000,000,000.00	200,000,000	200,000,000	
Total IN343U SPOT								20,000,000,000,000.00	200,000,000	200,000,000	
Total For IN343U								20,000,000,000,000.00	200,000,000	200,000,000	
IN344U On 31/01/2040 Spot Bond			100.00000	0.00001	100.00000	0.00001		20,000,000,000,000.00	200,000,000	200,000,000	
Total IN344U SPOT								20,000,000,000,000.00	200,000,000	200,000,000	
Total For IN344U								20,000,000,000,000.00	200,000,000	200,000,000	
ING132 On 22/12/2018 Spot Bond				101.54032		101.51372		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				101.82594		101.80226		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	100.79098	6.50000	100.77346		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300				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				101.50980		101.48375				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				101.00792		100.98478				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.03489		100.06001				0.00	200,000,000	100,000,000
Total INLV01 SPOT										0.00	200,000,000	100,000,000
Total For INLV01										0.00	200,000,000	100,000,000
INLV02 On 20/10/2025 Spot Bond				100.85670		100.82674				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.18990		100.05879				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			12.52500	104.13895	12.48500	104.23395				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300				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				100.87701		100.85274				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			8.98000	100.75606	8.99000	100.72820				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.21512		101.19220				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.11664		101.09271				0.00	0	0
Total IPF08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.13135		101.10709				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				100.78471						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				100.76541		100.74150				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				101.82403		101.79942				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				101.44576		101.42220				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				101.48587		101.46162				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				101.50993		101.48527				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				101.38847		101.36461				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				101.40367		101.37954				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				101.41888		101.39447				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				100.42729		100.40592				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			10.35500	96.44749	10.31500	96.55937				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000

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 IPL10									0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.19000	101.80735	9.20000	101.77390			29,040,400,000,000.00	3,160,000,000	1,580,000,000
Total IPL6 SPOT									29,040,400,000,000.00	3,160,000,000	1,580,000,000
Total For IPL6									29,040,400,000,000.00	3,160,000,000	1,580,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	55.78933	100.00000	55.66449			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				101.05811		101.03437			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	42.98021	100.00000	42.87609			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				101.12304		101.09887			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	12.74507	100.00000	12.71419			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.65416		99.63041			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.12287		102.09779			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				102.00550		101.97794			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			3.64000	136.10532	3.64000	136.09567			0.00	0	28,100,000
Total IV017 SPOT									0.00	0	28,100,000
Total For IV017									0.00	0	28,100,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.81227	2.75000	100.80479			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			3.91000	154.38932	3.91000	154.37707			0.00	0	0
Total IV019 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.22864		101.20219				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.01176		100.98520				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				100.65255		100.62542				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				99.87751		99.84713				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				99.89894		99.87020				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			3.97000	110.47374	3.97000	110.46494				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			3.97000	110.47374	3.97000	110.46494				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.87546		101.84705				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				99.78901		99.81732				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.18831		100.05745				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.22500	104.06617	12.18500	104.16281				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				101.35715		101.32474				0.00	0	0
Total IV035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.77119		100.73969			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				101.75904		101.72787			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			4.73000	129.26576	4.73000	129.25285			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				101.56862		101.53742			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			12.57500	99.43150	12.53500	99.53867			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	22.77427	100.00000	22.71910			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			11.00500	104.20544	11.00000	104.18134			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				101.51897		101.49057			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			4.01000	152.91975	4.01000	152.90720			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA646 On 17/11/2016 Spot Bond			7.60000	99.93757	7.60000	99.87522			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			7.60000	99.70934	7.60000	99.64728			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			7.60000	99.64728	7.60000	99.58529			0.00	0	0
Total IVA648 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA648										0.00	0	0
IVA649 On 08/12/2016 Spot Bond			7.60000	99.50276	7.60000	99.44095				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			7.70000	99.39194	7.70000	99.32946				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			7.70000	98.91492	7.70000	98.85303				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			7.70000	98.77064	7.70000	98.70894				0.00	0	0
Total IVA655 SPOT										0.00	0	0
Total For IVA655										0.00	0	0
IVA656 On 19/01/2017 Spot Bond			100.00000	85.28037	100.00000	100.00000				0.00	0	0
Total IVA656 SPOT										0.00	0	0
Total For IVA656										0.00	0	0
IVA659 On 09/02/2017 Spot Bond			7.85000	98.16327	7.85000	98.10114				0.00	0	0
Total IVA659 SPOT										0.00	0	0
Total For IVA659										0.00	0	0
IVA660 On 16/02/2017 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total IVA660 SPOT										0.00	0	0
Total For IVA660										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300				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				101.89307		101.86941				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				100.76735		100.74286				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				100.90677		100.88238				0.00	0	0
Total IVC019 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.81998		100.79612				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				100.00000	0.00000	100.00000				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.13847		101.11405				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				100.57978		100.55624				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.19277		101.16884				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.21879		101.19430				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				95.77532		95.74197				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			9.81500	101.90115	9.81000	101.88603				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	22.67509	100.00000	22.62518				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	18.09207	100.00000	18.04825				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			10.09500	100.19290	10.05500	100.31032				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				100.42987		100.40513				0.00	0	0
Total IVC041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.98983		100.96703			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.26079		100.23506			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				99.90486		99.88095			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				101.85396		101.82894			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.36107		100.33563			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.15248		100.02712			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.34719		101.32218			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				101.13714		101.11275			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.43592		100.41074			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.16786		101.14277			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.26908		100.24237			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				101.61024		101.58561			0.00	0	0
Total IVC064 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				101.70480		101.67901				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				101.66124						0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.32221		100.29754				0.00	200,000,000	200,000,000
Total IVC067 SPOT										0.00	200,000,000	200,000,000
Total For IVC067										0.00	200,000,000	200,000,000
IVC070 On 20/01/2019 Spot Bond				100.73618		100.71057				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				100.71608		100.69012				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.33123		100.30588				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				99.85555		99.83128				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				99.85555		99.83128				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.89002		100.86453				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	10.15350	100.00000	10.10885				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				100.45755		100.43117				0.00	0	0
Total IVC083 SPOT										0.00	0	0
Total For IVC083										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.04572		100.02291				0.00	0	0
Total IVC086 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.90015		100.87730				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				100.85808		100.83505				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				100.40384		100.38055				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2018 Spot Bond				100.41071		100.38701				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.00885	100.00000	3.00316				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	44.51968	100.00000	44.41064				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	31.97583	100.00000	31.89752				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	4.34865	100.00000	4.34040				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	1.91819	100.00000	1.91455				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	1.87854	100.00000	1.87497				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2022 Spot Bond			100.00000	1.59246	100.00000	1.58943				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.49960		100.47064				0.00	0	0
Total JAS01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				101.91007		101.88669				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				101.68596		101.66049				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				101.86620		101.84061				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00 On 29/06/2018 Spot Bond				101.23068		101.20649				0.00	90,000,000	30,000,000
Total KAP005 SPOT										0.00	90,000,000	30,000,000
Total For KAP005										0.00	90,000,000	30,000,000
KAP00 On 29/06/2021 Spot Bond				101.30359		101.27789				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP00 On 26/10/2021 Spot Bond			10.49500	99.59525	10.45500	99.71774				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	19.85145	100.00000	19.80335				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				102.10023		102.07274				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.47242		100.44330				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.31057		100.27987				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			9.56000	127.01507	9.52000	127.29940				0.00	0	0
Total KW01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				101.20679		101.18178			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				101.73053		101.70753			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				101.32484		101.30130			0.00	0	59,000,000
Total LBK07 SPOT									0.00	0	59,000,000
Total For LBK07									0.00	0	59,000,000
LBK08 On 30/10/2019 Spot Bond				99.05202		99.02437			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	17.75828	100.00000	17.71526			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			10.62500	101.96873	10.59000	102.02745			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	104.51605	9.62000	104.48937			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.18788	9.71000	102.16156			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				101.44594		101.42238			0.00	0	0
Total LBK13 SPOT									0.00	0	0
Total For LBK13									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	43.71233	100.00000	43.60644			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				101.03285		101.00491			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.08000	100.99314	9.09000	100.96178			0.00	0	3,260,000,000
Total LGL02 SPOT									0.00	0	3,260,000,000

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 LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.73000	98.29475	9.74000	98.25670		68,110,000,000,000.00	7,000,000,000	3,500,000,000	
Total LGL03 SPOT								58,110,000,000,000.00	7,000,000,000	3,500,000,000	
Total For LGL03								58,110,000,000,000.00	7,000,000,000	3,500,000,000	
LGL04 On 14/08/2020 Spot Bond			10.50000	98.29178	10.46500	98.36803		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				101.79419		101.76703		0.00	360,000,000	180,000,000	
Total LGL05 SPOT								0.00	360,000,000	180,000,000	
Total For LGL05								0.00	360,000,000	180,000,000	
LGL06 On 04/10/2022 Spot Bond			10.65500	99.25808	10.60500	99.44193		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				101.17519		101.14933		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				102.38548		102.34903		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				100.04489		100.06649		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			13.54500	99.72523	13.54000	99.69761		0.00	0	0	
Total LHL18 SPOT								0.00	0	0	
Total For LHL18								0.00	0	0	
LHL19 On 14/11/2019 Spot Bond			14.52500	99.58373	14.49000	99.62756		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				101.74956		101.72309		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				99.74797		99.71629		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				99.90755		99.88431		0.00	0	0	
Total LRFA1 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				99.90219		99.87761				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				99.89577		99.86959				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				101.48489		101.46206				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				100.33357		100.31127				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				98.61266		98.59098				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				99.48171		99.46098				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				98.39677		98.37595				0.00	0	0
Total MAQ088 SPOT										0.00	0	0
Total For MAQ088										0.00	0	0
MAQ08 On 09/12/2016 Spot Bond				99.39577		99.39421				0.00	0	0
Total MAQ089 SPOT										0.00	0	0
Total For MAQ089										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.13903		100.11602				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				101.68733		101.67735				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				101.69754		101.68743				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				104.16430		104.14476				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				104.40495		104.38443				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 31/08/2019 Spot Bond				101.63266		101.61139				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				101.50477		101.47425				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.31796		101.29536				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 17/04/2017 Spot Bond				100.83650		100.81482				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				100.39014		100.36751				0.00	0	1,000,000,000
Total MBF042 SPOT										0.00	0	1,000,000,000
Total For MBF042										0.00	0	1,000,000,000
MBF04 On 13/04/2018 Spot Bond				100.84861		100.82516				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.22457		100.20275				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				101.46293		101.43873				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 13/03/2017 Spot Bond				101.48670		101.46349				0.00	0	1,300,000,000
Total MBF048 SPOT										0.00	0	1,300,000,000
Total For MBF048										0.00	0	1,300,000,000
MBF04 On 14/03/2019 Spot Bond				101.46257		101.43887				0.00	0	0
Total MBF049 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF049										0.00	0	0
MBF05 On 17/05/2017 Spot Bond				100.15409		100.13362				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.39856		100.37664				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	20.96333	100.00000	24.94365				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				101.14688		101.12489				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				101.21458		101.19122				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	96.78523	2.30000	97.41632				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				95.03001		95.38034				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				101.15720		101.13752				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				101.60577		101.58151				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	59.72338	100.00000	59.57871				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	57.98015	100.00000	57.83969				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	58.02670	100.00000	57.88612				0.00	0	0
Total MBP31U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	55.68274	100.00000	55.54784				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	79.86871	100.00000	99.72900				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				100.40703		100.38364				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			9.44500	99.91294	9.44000	99.89814				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	103.01174	8.00000	102.98955				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			9.49500	99.54753	9.49000	99.53264				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	100.78235	8.91000	100.75822				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				103.31009		103.28476				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				103.43639		103.41007				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			9.46500	103.16875	9.46000	103.15229				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.35000	102.31930	10.31000	102.44648				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				101.38218		101.35930				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.32500	101.44306	10.29000	101.49992			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.69000	103.61208	9.70000	103.58019			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.66850		101.64543			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.22500	101.11923	10.18500	101.22840			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				101.46078		101.43362			0.00	10,000,000	5,000,000
Total MMIG03 SPOT									0.00	10,000,000	5,000,000
Total For MMIG03									0.00	10,000,000	5,000,000
MMIG0 On 12/08/2030 Spot Bond			12.21000	98.13023	12.17000	98.30334			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			11.53500	100.04820	11.48500	100.22018			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	94.07216	100.00000	93.83033			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.39000	103.47249	9.40000	103.44144			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.08000	104.12514	9.09000	104.09371		7,808,800,000,000.00		860,000,000	430,000,000
Total MTN04 SPOT								7,808,800,000,000.00		860,000,000	430,000,000
Total For MTN04								7,808,800,000,000.00		860,000,000	430,000,000
MTN06 On 22/03/2017 Spot Bond			100.00000	81.30561	100.00000	81.14002			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	93.17419	100.00000	92.94125			0.00	0	0
Total MTN07U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MTN07U									0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	23.28906	100.00000	23.21635			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	23.33230	100.00000	23.28038			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	8.84497	100.89771	8.82337			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	8.94509	100.61875	8.92331			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.40583		101.38254			0.00	56,265,300	14,066,325
Total N5B23 SPOT									0.00	56,265,300	14,066,325

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N5B23									0.00	56,265,300	14,066,325
N5C23 On 20/06/2023 Spot Bond				101.42159		101.39803			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				101.59331		101.56674			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				111.42636		111.42678			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.37953	100.00000	12.34921			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.24207	100.00000	13.20963			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			10.60500	89.73248	10.55500	89.91132			0.00	0	1,000,000,000
Total NAM01 SPOT									0.00	0	1,000,000,000
Total For NAM01									0.00	0	1,000,000,000
NAM02 On 29/06/2020 Spot Bond			10.10500	102.16250	10.06500	102.25277			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			10.45500	101.05063	10.40500	101.25715			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.96000	100.40205	10.92000	100.60458			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			9.81000	101.28244	9.77500	101.36841			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			10.23500	98.56783	10.19500	98.67572			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	101.50523	9.38000	101.47953			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK12A/R208										0.00	0	0
NBK13, On 19/03/2024 Spot Bond			10.20500	99.14721	10.15500	99.37048				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.09161		100.07115				0.00	0	120,000,000
Total NBK13B SPOT										0.00	0	120,000,000
Total For NBK13B										0.00	0	120,000,000
NBK14, On 25/06/2021 Spot Bond			10.03500	100.96774	9.99500	101.08320				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15, On 11/02/2022 Spot Bond			10.27500	96.41542	10.23500	96.54243				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				102.29035		102.26850				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			11.17000	93.29536	11.13000	93.46700				0.00	0	890,000,000
Total NBK16A SPOT										0.00	0	890,000,000
Total For NBK16A										0.00	0	890,000,000
NBK17, On 22/04/2026 Spot Bond			11.34000	92.76906	11.30000	92.95695				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
NBK17I On 28/11/2016 Spot Bond				101.78942		101.76801				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18, On 01/06/2020 Spot Bond			9.95500	102.23696	9.92000	102.31096				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.23022		101.20773				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			10.42500	101.20165	10.38500	101.33556				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				101.29445		101.27292				0.00	0	0
Total NBK19B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK19B									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			11.06000	100.71147	11.02000	100.90793			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				99.22685		99.19923			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			11.61000	97.49199	11.57000	97.69376			0.00	0	10,000,000
Total NBK21A SPOT									0.00	0	10,000,000
Total For NBK21A									0.00	0	10,000,000
NBK21I On 10/11/2017 Spot Bond				100.09010		100.06642			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			9.57000	102.19099	9.58000	102.11951			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				99.92328		99.95660			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			11.26000	96.74109	11.22000	96.93056			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				99.87346		99.90617			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			11.51000	96.40441	11.47000	96.61543			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.14531		100.02104			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			10.44500	103.60012	10.39500	103.79879			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				99.96113		99.99236			0.00	0	0
Total NBK25B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK25B										0.00	0	0
NBK26 On 10/05/2023 Spot Bond			100.00000	11.31499	100.00000	11.28967				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				100.63219		100.60652				0.00	400,000,000	200,000,000
Total NBK26B SPOT										0.00	400,000,000	200,000,000
Total For NBK26B										0.00	400,000,000	200,000,000
NBK27 On 10/05/2026 Spot Bond			11.15000	100.21004	11.11000	100.41093				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				101.85209		101.82883				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			10.45500	100.77141	10.40500	100.97770				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				99.90870		99.88573				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			10.96000	100.34541	10.92000	100.54755				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				99.95722		99.93464				0.00	0	300,000,000
Total NBK29B SPOT										0.00	0	300,000,000
Total For NBK29B										0.00	0	300,000,000
NBK30I On 18/02/2021 Spot Bond				99.97636		99.95287				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	99.97436				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				102.01249		101.98892				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.50067		100.47685				0.00	0	39,000,000
Total NBK33B SPOT										0.00	0	39,000,000

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 NBK33B									0.00	0	39,000,000
NBK34I On 10/05/2021 Spot Bond				100.17731		100.15201			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.18105		100.15521			0.00	400,000,000	200,000,000
Total NBK35B SPOT									0.00	400,000,000	200,000,000
Total For NBK35B									0.00	400,000,000	200,000,000
NBK36I On 10/05/2026 Spot Bond				100.18555		100.15904			0.00	904,000,000	452,000,000
Total NBK36B SPOT									0.00	904,000,000	452,000,000
Total For NBK36B									0.00	904,000,000	452,000,000
NBK37I On 02/08/2019 Spot Bond				100.36634		100.34232			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				100.38036		100.35540			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			9.35500	107.06791	9.35000	107.05338			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	22.37344	100.00000	22.32338			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			11.73500	41.41135	11.69500	41.51678			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.45168		100.42557			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				100.76633		100.74059			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.04723		100.02368			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				101.43339		101.40962			0.00	0	0
Total NCLN75 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.22239		101.19854				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				100.40426		100.38094				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				101.50030		101.47536				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.07743	100.00000	10.05274				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.07743	100.00000	10.05274				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			10.90500	100.46114	10.86500	100.62904				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				101.49243		101.46762				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			10.94000	99.41928	10.90000	99.58585				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.50030		101.47536				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				101.37114		101.34846				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				101.37122		101.34853				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				101.51281		101.48765				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				101.52855		101.50312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.87686		101.85269				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				100.94690		100.92284				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				101.40030		101.37525				0.00	400,000,000	200,000,000
Total NCLN94 SPOT										0.00	400,000,000	200,000,000
Total For NCLN94										0.00	400,000,000	200,000,000
NCLN9 On 08/10/2018 Spot Bond				100.94694		100.92288				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				100.64550		100.61802				0.00	0	700,000,000
Total NED13 SPOT										0.00	0	700,000,000
Total For NED13										0.00	0	700,000,000
NED14 On 29/11/2023 Spot Bond				101.27791		101.24974				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			11.01500	100.05125	11.01000	100.03199				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				99.07573		99.04590				0.00	2,000,000,000	2,400,000,000
Total NED16 SPOT										0.00	2,000,000,000	2,400,000,000
Total For NED16										0.00	2,000,000,000	2,400,000,000
NED17 On 14/10/2024 Spot Bond				100.95193		100.92460				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				100.86984		100.84253				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				101.35056		101.32137				0.00	1,800,000,000	900,000,000
Total NED19 SPOT										0.00	1,800,000,000	900,000,000
Total For NED19										0.00	1,800,000,000	900,000,000
NED20 On 01/07/2020 Spot Bond			11.87500	102.55164	11.84000	102.61930				0.00	0	1,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.91655		100.89562				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	109.91919	9.44500	109.89163				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				99.84289		99.80370				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				101.78370		101.75323				0.00	0	10,000,000
Total NGL01 SPOT										0.00	0	10,000,000
Total For NGL01										0.00	0	10,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300				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	100.18060	13.50000	100.14446				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				102.11395		102.08266				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			2.48500	185.89629	2.46000	185.89148				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			2.83000	120.18648	2.83000	120.18056				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	205.01271	3.45000	205.00546				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			3.22000	116.75940	3.22000	116.75244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.50000	160.58759	3.50000	160.57661				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			3.57000	159.50931	3.57000	159.49812				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.37500	102.84588	9.34000	102.92742				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	92.31447	100.00000	92.13275				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			10.00500	101.12080	9.97000	103.80173				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				99.89176		101.99502				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				99.89376		101.95972				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.01373		102.18939				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				99.87784		102.09639				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				99.88508		101.97186				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.20500	101.11379	10.17000	103.84365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1: On 22/05/2050 Spot Bond				99.88975		102.03032				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				99.89110		102.00679				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				99.88205		102.16435				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			10.40500	101.10680	10.37000	103.88560				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				99.88842		102.05386				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				99.88776		102.06564				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				99.87630		102.26552				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				99.86295		102.50075				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				99.88576		102.10093				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				99.86036		102.39702				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.27000	111.09543	9.26500	111.07735				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			10.25500	109.28994	10.12000	109.88594		4,102,000,000,000.00		400,000,000	400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NRA022 SPOT									4,102,000,000,000.00	400,000,000	400,000,000
Total For NRA022									4,102,000,000,000.00	400,000,000	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.47500	183.36802	2.45000	183.61519			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			11.89000	107.95181	11.85000	108.17516			1,902,400,000,000.00	160,000,000	4,020,000,000
Total NRA028 SPOT									1,902,400,000,000.00	160,000,000	4,020,000,000
Total For NRA028									1,902,400,000,000.00	160,000,000	4,020,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	17.85835	100.00000	17.81883			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				101.62187		101.59847			0.00	863,000,000	963,000,000
Total NTC16 SPOT									0.00	863,000,000	963,000,000
Total For NTC16									0.00	863,000,000	963,000,000
NTC17 On 27/02/2017 Spot Bond				99.72835		101.84588			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				99.64653		101.82551			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				100.53841		100.51333			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				102.21345		102.18640			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				102.71593		102.68245			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	22.04307	100.00000	21.98966			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				99.85721		102.20829			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			10.52500	96.53437	10.49000	101.20789			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.71437		101.68886				0.00	0	400,000,000
Total OML04 SPOT										0.00	0	400,000,000
Total For OML04										0.00	0	400,000,000
OML05 On 19/03/2025 Spot Bond			10.75500	98.83339	10.71500	98.91287				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.38500	97.47675	11.33500	97.63810				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			12.06000	96.03941	12.02000	96.20742				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				101.66495		101.63928				0.00	840,000,000	420,000,000
Total OML08 SPOT										0.00	840,000,000	420,000,000
Total For OML08										0.00	840,000,000	420,000,000
OML09 On 14/09/2022 Spot Bond			11.37500	99.90946	11.32500	100.08551				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			12.06000	98.17654	12.02000	98.35329				0.00	0	940,000,000
Total OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300				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				101.70709		101.68335				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PMM27 On 25/11/2016 Spot Bond				101.86489		101.84228				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				101.73440		101.71120				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				101.81528		101.79177				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				101.69730		101.67371			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM31 On 04/05/2017 Spot Bond				100.29227		100.26973			0.00	0	0
Total PMM31 SPOT									0.00	0	0
Total For PMM31									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				96.53907		96.50796			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				100.23987		100.21538			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	100.23978	10.01500	100.22086			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.50945		100.48575			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.52073		100.49649			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				100.56918		100.54260			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				100.58043		100.55332			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			9.16000	112.96143	9.12000	113.20938		508,622,414,200,000.00	2,566,443,495,000	2,416,298,011,300	
Total R186 SPOT								18,622,414,200,000.00	566,443,495,000	416,298,011,300	
Total For R186								18,622,414,200,000.00	566,443,495,000	416,298,011,300	
R197 On 07/12/2023 Spot Bond			1.97500	300.90561	1.95000	301.34166		45,877,670,000,000.00	23,229,200,000	17,772,595,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 SPOT									15,877,670,000,000.00	23,229,200,000	17,772,595,700
Total For R197									15,877,670,000,000.00	23,229,200,000	17,772,595,700
R202 On 07/12/2033 Spot Bond			2.01000	248.06877	2.01000	248.06193			333,230,061,000,000.00	165,786,100,000	186,524,658,100
Total R202 SPOT									333,230,061,000,000.00	165,786,100,000	186,524,658,100
Total For R202									333,230,061,000,000.00	165,786,100,000	186,524,658,100
R2023 On 28/02/2023 Spot Bond			8.80500	96.63940	8.75500	96.84691			610,953,329,342,000.00	182,958,924,400	612,415,100,000
Total R2023 SPOT									610,953,329,342,000.00	182,958,924,400	612,415,100,000
Total For R2023									610,953,329,342,000.00	182,958,924,400	612,415,100,000
R203 On 15/09/2017 Spot Bond			7.83000	101.74755	7.84000	101.71805			674,213,700,000,000.00	852,390,000,000	565,560,000,000
Total R203 SPOT									674,213,700,000,000.00	852,390,000,000	565,560,000,000
Total For R203									674,213,700,000,000.00	852,390,000,000	565,560,000,000
R2030 On 31/01/2030 Spot Bond			9.56500	90.75011	9.53000	90.96556			347,954,479,948,000.00	559,117,039,200	858,513,539,300
Total R2030 SPOT									347,954,479,948,000.00	559,117,039,200	858,513,539,300
Total For R2030									347,954,479,948,000.00	559,117,039,200	858,513,539,300
R2032 On 31/03/2032 Spot Bond			9.68000	89.75203	9.64500	89.98315			515,119,424,960,000.00	363,132,172,000	259,514,901,800
Total R2032 SPOT									515,119,424,960,000.00	363,132,172,000	259,514,901,800
Total For R2032									515,119,424,960,000.00	363,132,172,000	259,514,901,800
R2035 On 28/02/2035 Spot Bond			9.80500	94.04918	9.77500	94.26231			642,580,455,800,000.00	269,513,560,000	392,988,831,600
Total R2035 SPOT									642,580,455,800,000.00	269,513,560,000	392,988,831,600
Total For R2035									642,580,455,800,000.00	269,513,560,000	392,988,831,600
R2037 On 31/01/2037 Spot Bond			9.86500	90.63361	9.83500	90.84648			249,888,718,667,000.00	430,804,735,800	927,319,590,400
Total R2037 SPOT									249,888,718,667,000.00	430,804,735,800	927,319,590,400
Total For R2037									249,888,718,667,000.00	430,804,735,800	927,319,590,400
R204 On 21/12/2018 Spot Bond			8.04500	103.15973	8.04000	103.14698			690,705,098,841,000.00	210,156,009,800	441,346,193,700
Total R204 SPOT									690,705,098,841,000.00	210,156,009,800	441,346,193,700
Total For R204									690,705,098,841,000.00	210,156,009,800	441,346,193,700
R2040 On 31/01/2040 Spot Bond			9.90000	94.51431	9.87500	94.70048			539,535,907,940,000.00	458,538,980,600	389,012,790,800
Total R2040 SPOT									539,535,907,940,000.00	458,538,980,600	389,012,790,800
Total For R2040									539,535,907,940,000.00	458,538,980,600	389,012,790,800
R2044 On 31/01/2044 Spot Bond			9.90000	91.78840	9.88000	91.93465			667,166,288,180,000.00	471,430,938,200	748,293,746,000
Total R2044 SPOT									667,166,288,180,000.00	471,430,938,200	748,293,746,000
Total For R2044									667,166,288,180,000.00	471,430,938,200	748,293,746,000
R2048 On 28/02/2048 Spot Bond			9.87000	91.06913	9.84000	91.30687			597,327,088,338,000.00	668,422,197,400	576,645,618,100
Total R2048 SPOT									597,327,088,338,000.00	668,422,197,400	576,645,618,100
Total For R2048									597,327,088,338,000.00	668,422,197,400	576,645,618,100
R207 On 15/01/2020 Spot Bond			8.32500	99.51235	8.29000	99.58427			276,105,937,340,000.00	874,006,719,200	506,767,067,200

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 R207 SPOT									'6,105,937,340,000.00	874,006,719,200	506,767,067,200
Total For R207									'6,105,937,340,000.00	874,006,719,200	506,767,067,200
R208 On 31/03/2021 Spot Bond			8.52500	94.51415	8.48500	94.63048			722,186,886,285,000.00	553,922,215,400	879,071,144,900
Total R208 SPOT									'2,186,886,285,000.00	553,922,215,400	379,071,144,900
Total For R208									'2,186,886,285,000.00	553,922,215,400	379,071,144,900
R209 On 31/03/2036 Spot Bond			9.75000	70.59183	9.72000	70.77134			236,970,062,700,000.00	639,689,237,200	1,000,283,528,600
Total R209 SPOT									'6,970,062,700,000.00	639,689,237,200	1,000,283,528,600
Total For R209									'6,970,062,700,000.00	639,689,237,200	1,000,283,528,600
R210 On 31/03/2028 Spot Bond			2.01000	185.64997	2.01000	185.64481			87,025,965,000,000.00	43,296,500,000	110,378,500,000
Total R210 SPOT									'7,025,965,000,000.00	43,296,500,000	110,378,500,000
Total For R210									'7,025,965,000,000.00	43,296,500,000	110,378,500,000
R211 On 31/01/2017 Spot Bond			4.90000	141.50256	4.90000	141.48759			141,166,060,000,000.00	28,809,400,000	51,992,700,000
Total R211 SPOT									'1,166,060,000,000.00	28,809,400,000	51,992,700,000
Total For R211									'1,166,060,000,000.00	28,809,400,000	51,992,700,000
R212 On 31/01/2022 Spot Bond			1.98000	147.33961	1.98000	147.33572			71,422,164,000,000.00	36,071,800,000	176,860,400,000
Total R212 SPOT									'1,422,164,000,000.00	36,071,800,000	176,860,400,000
Total For R212									'1,422,164,000,000.00	36,071,800,000	176,860,400,000
R213 On 28/02/2031 Spot Bond			9.58500	81.59933	9.55000	81.80923			272,183,943,569,000.00	445,715,591,400	704,866,986,100
Total R213 SPOT									'2,183,943,569,000.00	445,715,591,400	704,866,986,100
Total For R213									'2,183,943,569,000.00	445,715,591,400	704,866,986,100
R214 On 28/02/2041 Spot Bond			9.82500	70.83456	9.79500	71.02158			278,575,820,050,000.00	231,916,114,000	947,508,436,400
Total R214 SPOT									'8,575,820,050,000.00	231,916,114,000	947,508,436,400
Total For R214									'8,575,820,050,000.00	231,916,114,000	947,508,436,400
R330C On 21/12/2016 Spot Bond			7.18000	99.33562	7.18000	99.31621			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	74.04752	8.54000	74.03060			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	46.73971	9.05000	46.72841			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				100.60238		100.57790			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				100.55968		100.53699			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCG01C SPOT										0.00	0	0
Total For RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				102.18717		102.15978				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.17876		101.15500				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	87.90138	100.00000	87.69552				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	87.90138	100.00000	87.69552				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				102.41427		102.38836				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	84.54446	100.00000	84.35405				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	54.26888	100.00000	54.13741				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	94.51643	100.00000	94.27715				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	95.99664	100.00000	95.74986				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	43.39132	100.00000	43.28620				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	62.64230	100.00000	62.47538				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	9.99060	100.00000	9.96166				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF03I On 04/04/2018 Spot Bond			100.00000	41.78387	100.00000	41.67254			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	28.30172	100.00000	28.22631			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	13.04620	100.00000	13.01144		3,000,000,000,000.00		30,000,000	10,000,000
Total RDF05U SPOT								3,000,000,000,000.00		30,000,000	10,000,000
Total For RDF05U								3,000,000,000,000.00		30,000,000	10,000,000
RDFB0 On 11/03/2018 Spot Bond				101.63285		101.60818			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				102.45989		102.43721			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				102.03458		102.00944			0.00	0	100,000,000
Total RDFB05 SPOT									0.00	0	100,000,000
Total For RDFB05									0.00	0	100,000,000
RDFB0 On 22/03/2019 Spot Bond				102.27640		102.25295			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	24.64228	100.00000	24.58193			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				101.24138		101.21743			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				101.16005		101.13515			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				101.75229		101.72978			0.00	1,742,000,000	871,000,000
Total RDFC28 SPOT									0.00	1,742,000,000	871,000,000
Total For RDFC28									0.00	1,742,000,000	871,000,000
RDFC3 On 23/03/2017 Spot Bond				101.30448		101.28172			0.00	0	0
Total RDFC30 SPOT									0.00	0	0
Total For RDFC30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC3 On 02/12/2016 Spot Bond				103.86630		103.84329			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				101.69098		101.66835			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				101.78345		101.76052			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				100.49895		100.47575			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				101.00567		100.98316			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				99.89164		99.86784			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	32.64750	100.00000	32.56841			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				99.90394		99.87977			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 21/11/2016 Spot Bond				99.91184		99.88967			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				101.40685		101.37491			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				101.48209		101.44837			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED20: On 05/04/2019 Spot Bond				101.77713		101.73644			0.00	0	0
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RED30 On 16/09/2021 Spot Bond			100.00000	1.75775	100.00000	100.00000			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	45.63717	100.00000	45.52539			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	24.15139	100.00000	24.09224			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	15.39115	100.00000	15.35345			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	11.89937	100.00000	11.87023			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				100.31852		100.35164			0.00	0	100,000,000
Total RES15 SPOT									0.00	0	100,000,000
Total For RES15									0.00	0	100,000,000
RES18 On 05/02/2018 Spot Bond				100.25273		100.22780			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				101.94772		101.92485			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.78435		101.75951			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				100.82655		100.80280			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				103.02587		103.00295			0.00	0	0
Total RES33 SPOT									0.00	0	0
Total For RES33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES34 On 25/08/2019 Spot Bond				99.81143		99.78765			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				99.80886		99.78475			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				100.68559		100.66077			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				97.10440		97.03710			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				88.57171		88.51500			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	104.92693	12.35000	104.89276			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	17.56940	100.00000	17.52683			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	25.39193	100.00000	25.32974			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	16.60976	100.00000	16.58940			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.04533		100.00000			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS00: On 30/04/2025 Spot Bond				51.88441		51.74150			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			10.06500	100.39147	10.02000	100.52194			2,013,000,000,000.00	200,000,000	200,000,000
Total RW21 SPOT									2,013,000,000,000.00	200,000,000	200,000,000
Total For RW21									2,013,000,000,000.00	200,000,000	200,000,000
RW23 On 10/12/2023 Spot Bond			10.54500	99.07864	10.49500	99.28794			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.29500	97.63689	11.26000	97.82428			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	94.31525	100.00000	94.07216			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	94.31525	100.00000	94.07216			0.00	0	0
Total S1321U SPOT									0.00	0	0
Total For S1321U									0.00	0	0
S1322L On 09/12/2016 Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0
Total S1322U SPOT									0.00	0	0
Total For S1322U									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.68000	99.83381	8.69000	99.80990			2,239,440,000,000.00	258,000,000	129,000,000
Total SBK12 SPOT									2,239,440,000,000.00	258,000,000	129,000,000
Total For SBK12									2,239,440,000,000.00	258,000,000	129,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300			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				99.84059		99.81762			0.00	3,080,000,000	1,540,000,000
Total SBK13 SPOT									0.00	3,080,000,000	1,540,000,000
Total For SBK13									0.00	3,080,000,000	1,540,000,000
SBK14 On 01/12/2017 Spot Bond			9.82000	104.29789	9.94000	104.15466			228,725,554,560,000.00	23,291,808,000	12,171,808,000
Total SBK14 SPOT									228,725,554,560,000.00	23,291,808,000	12,171,808,000
Total For SBK14									228,725,554,560,000.00	23,291,808,000	12,171,808,000
SBK15 On 23/01/2022 Spot Bond				100.71605		100.69197			0.00	200,000,000	200,000,000
Total SBK15 SPOT									0.00	200,000,000	200,000,000
Total For SBK15									0.00	200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16 On 15/03/2023 Spot Bond				101.09364		101.06729			0.00	0	400,000,000
Total SBK16 SPOT									0.00	0	400,000,000
Total For SBK16									0.00	0	400,000,000
SBK17 On 30/07/2024 Spot Bond				98.66745		98.63840			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				98.89767		98.86785			0.00	710,000,000	355,000,000
Total SBK18 SPOT									0.00	710,000,000	355,000,000
Total For SBK18									0.00	710,000,000	355,000,000
SBK19 On 24/10/2019 Spot Bond				100.63792		100.61195			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				103.29555		103.26786			0.00	1,300,000,000	1,850,000,000
Total SBK20 SPOT									0.00	1,300,000,000	1,850,000,000
Total For SBK20									0.00	1,300,000,000	1,850,000,000
SBK21 On 28/01/2025 Spot Bond				100.32307		100.29352			0.00	0	1,000,000,000
Total SBK21 SPOT									0.00	0	1,000,000,000
Total For SBK21									0.00	0	1,000,000,000
SBK22 On 28/05/2025 Spot Bond				102.53229		102.50327			0.00	0	1,000,000,000
Total SBK22 SPOT									0.00	0	1,000,000,000
Total For SBK22									0.00	0	1,000,000,000
SBK23 On 28/05/2022 Spot Bond			12.40500	102.11401	12.35500	102.27264			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				100.37189		100.34152			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	11.59903	100.00000	11.57093			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2026 Spot Bond				101.06431		100.72561			0.00	860,000,000	430,000,000
Total SBK25 SPOT									0.00	860,000,000	430,000,000
Total For SBK25									0.00	860,000,000	430,000,000
SBK26 On 25/04/2021 Spot Bond			12.26500	100.70389	12.22500	100.80497			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9 On 10/04/2018 Spot Bond			9.54500	99.39712	9.54000	99.37801			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			9.23000	100.65215	9.24000	100.61929			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				101.73775		101.71535			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			8.44000	101.72505	8.47000	101.67763			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				101.71174		101.68875			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				102.38605		102.36403			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			9.96000	104.86518	9.92000	104.98308		12,948,000,000,000.00		1,300,000,000	1,300,000,000
Total SBS19 SPOT								12,948,000,000,000.00		1,300,000,000	1,300,000,000
Total For SBS19								12,948,000,000,000.00		1,300,000,000	1,300,000,000
SBS20 On 15/05/2026 Spot Bond			10.79000	95.72451	10.75000	95.92422			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.12908		101.10901			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				99.98455		99.96256			0.00	540,000,000	510,000,000
Total SBS23 SPOT									0.00	540,000,000	510,000,000
Total For SBS23									0.00	540,000,000	510,000,000
SBS24 On 24/05/2019 Spot Bond				100.46259		100.44037			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.07500	99.38258	9.07000	99.36963			0.00	0	300,000,000
Total SBS25 SPOT									0.00	0	300,000,000
Total For SBS25									0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS26l On 28/02/2017 Spot Bond			100.00000	77.99145	100.00000	77.82516				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			10.70500	99.56540	10.65500	99.78112				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				100.64783		100.62607				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.06500	102.89762	9.06000	102.88388				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			11.04000	83.34847	10.33000	87.08568				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				101.07951		101.05560				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			10.93000	97.13507	10.87000	97.46018				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				101.55801		101.52806				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				101.41359		101.39058				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			10.96000	97.17022	10.92000	97.34270				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.64427		100.62141				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.34753		100.32347				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS37 On 29/01/2020 Spot Bond			9.33500	98.69648	9.32000	98.71182				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			10.64000	94.37301	10.60000	94.55014				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			11.02500	93.86350	10.99000	94.06109				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.29500	93.52838	10.25500	93.64964				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.17772		100.21073				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			10.04500	99.84738	9.99500	100.04127				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			10.64000	100.14328	10.60000	100.34286				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			10.81000	100.20906	10.77000	100.43418				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.16536		100.14329				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.53185		100.50994				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			10.06500	105.35198	10.01500	105.55603				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.51002		100.48792				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			3.27500	278.87263	3.25000	279.26059			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			5.85000	141.22962	5.85000	141.21108			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	117.43751	100.00000	117.17438			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	117.43751	100.00000	117.17438			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			3.56000	203.21495	3.56000	203.20086			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	65.02304	100.00000	64.86379			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				101.34528		101.31055			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				101.34540		101.31067			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	92.87532	100.00000	92.63959			0.00	0	0
Total SHF01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.55000	141.02918	6.55000	141.00803			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	100.79098	6.50000	100.77346			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				101.82041		101.79968			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				101.91733		101.89413			0.00	300,000,000	700,000,000
Total SHS04 SPOT									0.00	300,000,000	700,000,000
Total For SHS04									0.00	300,000,000	700,000,000
SHS05 On 29/06/2017 Spot Bond			9.10000	103.14886	9.11000	103.11790			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS05/ On 29/06/2017 Spot Bond			8.75000	103.35428	8.75000	103.33009			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				102.49722		102.47280			0.00	0	600,000,000
Total SHS06 SPOT									0.00	0	600,000,000
Total For SHS06									0.00	0	600,000,000
SHS11L On 19/11/2016 Spot Bond			100.00000	99.45504	100.00000	99.18478			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	113.93200	10.00000	113.90300			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.63275		101.60807			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				101.46176		101.43792			0.00	0	0
Total SHS14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS14										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	98.54638	100.00000	98.28636				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			9.43000	102.43929	9.44000	102.40549				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.27195		100.24841				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				101.22404		101.19998				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				101.26377		101.23889				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			10.42500	102.01015	10.38500	102.09873				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				101.26377		101.23889				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				101.34035		101.31605				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	24.63022	100.00000	24.56990				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			9.80000	100.47080	9.79500	100.45245				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.04872		100.02430				0.00	0	61,000,000
Total SLI4 SPOT										0.00	0	61,000,000
Total For SLI4										0.00	0	61,000,000
SLRA1 On 15/08/2019 Spot Bond				100.04641		100.02325				0.00	0	100,000,000
Total SLRA1 SPOT										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 For SLRA1										0.00	0	100,000,000
SLRA2 On 15/11/2021 Spot Bond				100.04755		100.02373				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.04857		100.02434				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				100.04888		100.02438				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.05294		100.02653				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				100.05373		100.02677				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			9.03000	100.80745	9.04000	100.77506				0.00	0	3,870,000,000
Total SNT01 SPOT										0.00	0	3,870,000,000
Total For SNT01										0.00	0	3,870,000,000
SNT02 On 12/04/2021 Spot Bond				100.97952		100.95308				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			11.50500	102.31585	11.45500	102.50883				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SPDA1 On 21/08/2021 Spot Bond				99.90586		99.88224				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.05507		100.03288				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				99.91188		99.88972				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				99.90974		99.88703				0.00	0	0
Total SPDA6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				99.90214		99.87771			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				99.89919		99.87402			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				99.90781		99.88462			0.00	90,000,000	30,000,000
Total SPDA9 SPOT									0.00	90,000,000	30,000,000
Total For SPDA9									0.00	90,000,000	30,000,000
SPG00: On 09/09/2019 Spot Bond				101.83800		101.81154			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				100.45412		100.42786			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.76540		100.74149			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.30500	94.37051	10.26500	94.45285		2,473,200,000,000.00		240,000,000	420,000,000
Total SSA06 SPOT								2,473,200,000,000.00		240,000,000	420,000,000
Total For SSA06								2,473,200,000,000.00		240,000,000	420,000,000
SSN00: On 01/03/2017 Spot Bond				101.98514		101.95990			0.00	80,000,000	20,000,000
Total SSN001 SPOT									0.00	80,000,000	20,000,000
Total For SSN001									0.00	80,000,000	20,000,000
SSN00: On 26/03/2017 Spot Bond				101.36836		101.34294			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.59286		100.56768			0.00	40,000,000	10,000,000
Total SSN003 SPOT									0.00	40,000,000	10,000,000
Total For SSN003									0.00	40,000,000	10,000,000
SSN00: On 31/03/2021 Spot Bond			10.09500	89.28938	10.05500	89.39393			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			10.09500	89.28938	10.05500	89.39393			0.00	0	0
Total SSN005 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.74500	95.79462	9.71000	95.85942				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				101.50989		101.48522				0.00	160,000,000	40,000,000
Total SSN008 SPOT										0.00	160,000,000	40,000,000
Total For SSN008										0.00	160,000,000	40,000,000
SSN00: On 15/09/2017 Spot Bond			8.71000	101.05675	8.72000	101.02513				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			2.85000	120.00800	2.85000	120.00203				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	100.24543	9.61500	100.21972				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	99.79451	8.50000	99.77170				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			11.18000	100.19930	11.14000	100.40172				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			11.45500	70.51493	11.42000	70.67982				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				100.68262		100.65790				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.75275		100.72925				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.34724		101.32223				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				95.06019		95.03084				0.00	0	0
Total SSN028 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				102.07448		102.04547				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				99.83576		99.81208				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.50041		101.47460				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.95967		101.93438				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				99.99985		99.97587				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				103.98694		103.98694				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				102.09628		102.06958				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	102.93213	9.55000	102.90604				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN03: On 16/08/2019 Spot Bond				100.02208		100.00002				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN04: On 11/10/2023 Spot Bond				100.89103		100.86636				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			10.20500	98.92626	10.15500	99.14010				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SY1315: On 16/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1315 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1315										0.00	0	0
SY131E On 28/11/2016 Spot Bond				99.54162		99.52329				0.00	0	0
Total SY1316 SPOT										0.00	0	0
Total For SY1316										0.00	0	0
SY131E On 09/12/2016 Spot Bond				57.41295		58.03015				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			10.11000	94.76458	10.07000	94.96016				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				102.08783		102.06476				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				99.90653		102.14714				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			9.97500	99.89933	9.94000	99.95463				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				99.90192		102.10399				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				99.89787		102.19095				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.87500	104.17174	9.84000	104.25363				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				99.90575		102.02173				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				99.90192		102.10399				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				99.89809		102.18625				0.00	0	0
Total T13A15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.97500	103.46370	9.94000	103.54483				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				99.90814		102.11184				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				99.90538		102.17059				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			9.92500	101.73061	9.89000	101.81136				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				101.66828		101.64516				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				101.30997		101.28852				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				100.94095		100.91780				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				101.01214		100.98891				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				101.03367		101.00992				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.46553		100.44266				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				99.74990		101.91681				0.00	0	2,488,651,800
Total TFS139 SPOT										0.00	0	2,488,651,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS139										0.00	0	2,488,651,800
TFS141 On 28/10/2019 Spot Bond				100.48434		100.46052				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				100.50041		100.47578				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond			100.00000	35.35534	100.00000	0.00000			000,000,000,000,000.00	100,000,000,000	45,000,000,000	
Total TFS143 SPOT									10,000,000,000,000.00	100,000,000,000	45,000,000,000	
Total For TFS143									10,000,000,000,000.00	100,000,000,000	45,000,000,000	
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.87244		100.84887				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.57898	7.83000	102.55758				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.73948		100.71556				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	102.43494	7.39000	102.41475				0.00	0	0
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				100.73948		100.71556				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	102.35961	7.16000	102.34004				0.00	0	0
Total TH10A9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.77916		100.75390				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.77592		100.75077				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.85357		100.82582				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.84306		100.81566				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				101.15979		101.12173				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				101.12362		101.08678				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				100.71841		100.69519				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				100.74434		100.72025				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	102.87330	8.73000	102.84942				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.56266		100.53925				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				100.73948		100.71555				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			10.04500	99.92516	10.04000	99.90595				0.00	0	0
Total TH11A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.46580		100.44240				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				100.73948		100.71555				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				100.78077		100.75546				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				100.77187		100.74685				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				100.76863		100.74372				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				100.85194		100.82424				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				100.84871		100.82112				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				100.82041		100.79377				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				101.10348		101.06731				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.10670		101.07042				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.09061		101.05488				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				99.91134		102.04123				0.00	0	0
Total TH12A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				99.90867		102.10007				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			9.92500	100.38007	9.89000	100.43568				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				99.91027		102.06476				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				99.90653		102.14714				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			9.83500	98.95068	9.80000	99.00632				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				99.91081		102.05300				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				99.90653		102.14714				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			9.94500	98.09752	9.91000	98.15254				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				99.90173		102.25305				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				99.90173		102.25305				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				99.90173		102.25305				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				99.90173		102.25305				0.00	0	0
Total TH12B4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				99.89320		102.44132				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				99.89320		102.44132				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				99.89320		102.44132				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				99.89331		102.43896				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				99.85875		103.20596				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				99.85875		103.20596				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				99.99431		103.34176				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				99.85938		103.19184				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				99.91273		102.01063				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				99.91038		102.06241				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				99.90645		102.14706				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			10.07500	99.88425	10.04000	99.96361				0.00	0	0
Total TH13A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				99.91263		102.01299				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				99.91027		102.06477				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				99.37629		101.62812				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			9.96500	101.24387	9.93000	101.32426				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				99.90575		102.02173				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B9 On 21/08/2020 Spot Bond				99.90162		102.25295				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				99.90152		102.25530				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				99.89208		102.31550				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				99.89427		102.26851				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				99.90194		102.24589				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				99.89413		102.41765				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				99.89327		102.43647				0.00	0	0
Total TH13C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				99.88662		102.43299				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				99.88442		102.47997				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				99.88824		102.54704				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				99.85896		103.19388				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				99.85896		103.19388				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				99.84836		103.25491				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				99.84999		103.21971				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				99.85684		103.24092				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				100.71598		100.69285				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12: On 18/07/2039 Spot Bond				100.75243		100.72807				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	6.20953	101.06155	6.19434				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.80100		100.77500				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C' On 18/07/2039 Spot Bond				100.90202		100.87263				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D' On 18/07/2019 Spot Bond				101.13159		101.09448				0.00	0	0
Total THE9D4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.01500	93.58124	9.98000	93.64378			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	19.76435	100.00000	19.72695			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	113.93200	10.00000	113.90300			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			8.56000	100.71804	8.57000	100.68533		85,600,000,000,000.00	10,000,000,000	26,722,800,000	
Total TN17 SPOT								85,600,000,000,000.00	10,000,000,000	26,722,800,000	
Total For TN17								85,600,000,000,000.00	10,000,000,000	26,722,800,000	
TN17/R On 14/11/2017 Spot Bond			100.00000	49.91768	100.00000	49.80597		0.00	0	50,000,000	
Total TN17/R203 SPOT								0.00	0	50,000,000	
Total For TN17/R203								0.00	0	50,000,000	
TN20 On 17/09/2020 Spot Bond			9.96500	103.41091	9.91000	103.55706		3,587,400,000,000.00	360,000,000	47,651,195,357	
Total TN20 SPOT								3,587,400,000,000.00	360,000,000	47,651,195,357	
Total For TN20								3,587,400,000,000.00	360,000,000	47,651,195,357	
TN20/R On 17/09/2020 Spot Bond			100.00000	16.04095	100.00000	16.00506		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	5.97014	100.00000	5.95568		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			10.56500	101.45928	10.50000	101.74858		1,056,500,000,000.00	100,000,000	22,630,000,000	
Total TN23 SPOT								1,056,500,000,000.00	100,000,000	22,630,000,000	
Total For TN23								1,056,500,000,000.00	100,000,000	22,630,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	11.38261	100.00000	11.35714		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			11.16000	93.16450	11.12000	93.34374		55,800,000,000,000.00	5,000,000,000	31,380,000,000	
Total TN25 SPOT								55,800,000,000,000.00	5,000,000,000	31,380,000,000	
Total For TN25								55,800,000,000,000.00	5,000,000,000	31,380,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.65858	100.00000	11.63292		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			11.19500	85.76272	11.15500	85.96140		0.00	0	12,900,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	8.97227	100.00000	8.95220				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			11.61000	93.53276	11.57500	93.72922				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	121.84861	8.00000	121.82235				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			11.96500	91.60319	11.93500	91.78999			23,930,000,000,000.00	2,000,000,000	4,000,000,000	
Total TN40 SPOT									23,930,000,000,000.00	2,000,000,000	4,000,000,000	
Total For TN40									23,930,000,000,000.00	2,000,000,000	4,000,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.12821	10.75000	101.09913			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				99.96977		99.94756			0.00	0	96,500,000	
Total TNF18 SPOT									0.00	0	96,500,000	
Total For TNF18									0.00	0	96,500,000	
TORQ1 On 15/08/2026 Spot Bond				100.05327		100.02671			0.00	0	0	
Total TORQ10 SPOT									0.00	0	0	
Total For TORQ10									0.00	0	0	
TORQ2 On 15/04/2022 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0	
Total TORQ2 SPOT									0.00	0	0	
Total For TORQ2									0.00	0	0	
TORQ3 On 15/04/2022 Spot Bond				99.96756		99.94451			0.00	0	0	
Total TORQ3 SPOT									0.00	0	0	
Total For TORQ3									0.00	0	0	
TORQ4 On 15/04/2022 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0	
Total TORQ4 SPOT									0.00	0	0	
Total For TORQ4									0.00	0	0	
TORQ5 On 15/04/2022 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0	
Total TORQ5 SPOT									0.00	0	0	
Total For TORQ5									0.00	0	0	
TORQ6 On 15/04/2022 Spot Bond				100.06137		100.03080			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.04571		100.02290				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.04679		100.02345				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.04841		100.02426				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	113.93200	10.00000	113.90300				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				101.04175		101.01896				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				101.04064		101.01731				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				100.78243		100.75908				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				101.90846		101.88491				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			10.02500	102.71736	9.98500	102.81902				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.64104	10.00000	99.61347				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.64995	9.75000	99.62308				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.65910	100.00000	9.63336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.55547		101.53210				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				101.62678		101.60228				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			10.22500	102.29428	10.19000	102.37959				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				101.55721		101.53381				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				101.62678		101.60228				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			10.02500	102.69796	9.99000	102.77364				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				101.73992		101.71362				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				101.78342		101.75643				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				101.96603		101.93613				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				102.03556		102.00456				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				102.48702		102.44880				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				102.48702		102.44880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.60080		101.57671				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.00781	100.00000	8.98574				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	9.59219	100.00000	9.56869				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				101.64434		101.61957				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	9.94282	100.00000	9.91846				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				101.65305		101.62814				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.23501	100.00000	10.20994				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.89676		101.86797				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	13.79973	100.00000	13.76593				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.43556		102.39817				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	17.71509	100.00000	17.67170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	17.86577	100.00000	17.82248				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	3.66655	100.00000	3.65766				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19L On 24/11/2016 Spot Bond				99.85813		99.83787				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP20L On 08/12/2016 Spot Bond				99.57004		99.54956				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP20L On 02/02/2017 Spot Bond				98.30226		98.28021				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP20L On 16/02/2017 Spot Bond				98.00478		97.98286				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP20L On 02/03/2017 Spot Bond				97.61495		97.59224				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP20L On 16/03/2017 Spot Bond				97.35809		97.33607				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP20L On 28/04/2017 Spot Bond				96.36589		96.34346				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP20L On 11/05/2017 Spot Bond				96.06787		96.04540				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP21L On 25/05/2017 Spot Bond				95.74486		95.72234				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP21L On 08/06/2017 Spot Bond				95.44259		95.42014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP212 On 22/12/2016 Spot Bond				99.25433		99.23302				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				95.16478		95.14249				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				98.95608		98.93433				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				94.85060		94.82831				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				98.63733		98.61570				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				100.62242		100.60096				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				94.25093		94.22874				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP219 On 17/08/2017 Spot Bond				93.97575		93.95368				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	22.88740	100.00000	22.83196				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				100.67696		100.65498				0.00	0	0
Total TWC187 SPOT										0.00	0	0
Total For TWC187										0.00	0	0
TWC19 On 14/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC191 SPOT										0.00	0	0
Total For TWC191										0.00	0	0
TWC19 On 16/11/2016 Spot Bond				100.00000	0.00000	101.91216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC192 SPOT										0.00	0	0
Total For TWC192										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				100.04330		100.02165				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				101.86919		101.84770				0.00	0	0
Total TWC194 SPOT										0.00	0	0
Total For TWC194										0.00	0	0
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	99.97793				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				101.82622		101.80473				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				99.91210		99.89014				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				101.78689		101.76536				0.00	0	0
Total TWC198 SPOT										0.00	0	0
Total For TWC198										0.00	0	0
TWC20 On 02/12/2016 Spot Bond				101.67924		101.65772				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				101.70725		101.68499				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				100.81809		100.79656				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				100.82925		100.80725				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				100.77405		100.75255				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				100.43443		100.41261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC20 On 16/01/2017 Spot Bond				100.73198		100.71045				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				100.58128		100.55975				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				100.43058		100.40905				0.00	0	0
Total TWC208 SPOT										0.00	0	0
Total For TWC208										0.00	0	0
TWC20 On 20/12/2016 Spot Bond				100.12506		100.10422				0.00	0	0
Total TWC209 SPOT										0.00	0	0
Total For TWC209										0.00	0	0
TWC21 On 07/02/2017 Spot Bond				100.12917		100.10764				0.00	0	0
Total TWC210 SPOT										0.00	0	0
Total For TWC210										0.00	0	0
TWC21 On 13/02/2017 Spot Bond				100.06459	100.00000	80.39648				0.00	19,500,000,000	19,500,000,000
Total TWC211 SPOT										0.00	19,500,000,000	19,500,000,000
Total For TWC211										0.00	19,500,000,000	19,500,000,000
TWC21 On 15/02/2017 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total TWC212 SPOT										0.00	0	0
Total For TWC212										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.17500	104.00317	10.13500	104.11281				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			11.13000	103.14696	11.09000	103.34652				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.02576	100.00000	8.00987				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.06423	100.00000	8.04470				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	8.30762	100.00000	8.28750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.59913	100.00000	8.57830				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	9.46682	100.00000	9.43727				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	9.85491	100.00000	9.81158				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	14.20771	100.00000	14.08202				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.84669	100.00000	7.83115				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	7.97563	100.00000	7.95631				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.10199	100.00000	8.08236				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	8.37579	100.00000	8.35550				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.22821	100.00000	9.19940				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	10.72509	100.00000	10.69161				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	13.93873	100.00000	13.81541				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VKC17 On 06/03/2017 Spot Bond				101.70000		101.67671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC17 SPOT										0.00	0	0
Total For VKC17										0.00	0	0
VKC18 On 29/03/2017 Spot Bond				101.14493		101.12203				0.00	0	0
Total VKC18 SPOT										0.00	0	0
Total For VKC18										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	43.41806	100.00000	43.31288				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.22278		100.19820				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.22839		101.20476				0.00	870,000,000	870,000,000
Total VKE05 SPOT										0.00	870,000,000	870,000,000
Total For VKE05										0.00	870,000,000	870,000,000
VKE06 On 08/05/2018 Spot Bond				100.21962		100.19539				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				101.74043		101.71583				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				101.24402		101.21955				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	7.55176	100.00000	7.53680				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	7.73476	100.00000	7.71603				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	9.41652	100.00000	9.39371				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	4.88249	100.00000	4.87067				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	9.27724	100.00000	9.24828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	9.68244	100.00000	9.63986				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	13.77357	100.00000	13.65172				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.37269	100.00000	7.35809				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	7.64617	100.00000	7.62764				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	9.62237	100.00000	9.59906				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	4.65915	100.00000	4.64786				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	8.98415	100.00000	8.95610				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	9.45204	100.00000	9.41047				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	13.44321	100.00000	13.32428				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00090	100.00000	0.00089				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	12.40067	100.00000	12.28692				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			2.56000	248.35549	2.56000	248.34506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.31500	104.57386	8.32500	104.54559				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/f On 28/05/2017 Spot Bond			100.00000	72.39049	100.00000	72.23116				0.00	0	0
Total WSP2/R203 SPOT										0.00	0	0
Total For WSP2/R203										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.60500	105.10678	8.60000	105.09396				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			8.96500	104.32933	8.93000	104.40865				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			9.24000	103.35300	9.20000	103.47245				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	15.48712	100.00000	15.45304				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			7.99000	79.87978	7.98500	79.87351				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.03e+017	532,544,422,700	123,086,162,335
Total for SPOT :										1.03e+017	532,544,422,700	123,086,162,335
Total Futures										1.03e+017	532,544,426,019	123,086,956,655
Total Options										0.00	0	36,955
Grand Total:										1.03e+017	532,544,426,019	123,086,993,610