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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2016

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			10.70590	78.34582	10.66580	78.59594			0.00	0	8,849
ES33 On 04/05/2017 Bond Future			10.79028	76.07679	10.74869	76.33266			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.86803	77.60656	10.82514	77.86703			0.00	0	0
Total ES33 Future									0.00	0	8,849
ES33 On 02/02/2017 Bond Future	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			413.14000	0.41314	663,260		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			350.13000	0.35013	600,250		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			476.23000	0.47623	726,350		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			1,177.55000	1.17755	1,433,420		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			1,303.98000	1.30398	1,559,850		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			1,240.73000	1.24073	1,496,600		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			1,829.93000	1.82993	2,090,400		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			1,766.84000	1.76684	2,027,310		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			1,703.83000	1.70383	1,964,300		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,849
ES42	On	02/02/2017	Bond Future			10.82152	82.47682	10.78139	82.76309			0.00	0	8,777
ES42	On	04/05/2017	Bond Future			10.90516	79.81944	10.86354	80.11221			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.98124	81.42478	10.93835	81.72281			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			128.77616	128.77616	128.80000	128.80000			0.00	0	3,278
I2025	On	04/05/2017	Bond Future			131.29050	131.29050	131.31631	131.31631			0.00	0	0
I2025	On	03/08/2017	Bond Future			132.60486	132.60486	132.63023	132.63023			0.00	0	0
Total I2025 Future												0.00	0	3,278
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			1,190.00000	1.19000	1,213,840		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			1,200.00000	1.20000	1,223,840		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			1,210.00000	1.21000	1,233,840		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			1,263.69000	1.26369	1,289,500		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			1,243.69000	1.24369	1,269,500		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			1,253.69000	1.25369	1,279,500		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			1,329.77000	1.32977	1,355,140		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			1,339.77000	1.33977	1,365,140		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			1,349.77000	1.34977	1,375,140		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,278
I2033	On	02/02/2017	Bond Future			107.76693	107.76693	107.78637	107.78637			0.00	0	5,474
I2033	On	04/05/2017	Bond Future			108.83174	108.83174	108.85282	108.85282			0.00	0	0
I2033	On	03/08/2017	Bond Future			111.02594	111.02594	111.04658	111.04658			0.00	0	0

Contract 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	Put			1,933.63000	1.93363	1,953,070		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			1,913.63000	1.91363	1,933,070		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			1,923.63000	1.92363	1,943,070		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	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			1,987.18000	1.98718	2,008,260		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			1,997.18000	1.99718	2,018,260		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			1,977.18000	1.97718	1,998,260		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			2,073.42000	2.07342	2,094,060		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			2,083.42000	2.08342	2,104,060		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			2,093.42000	2.09342	2,114,060		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			133.97205	133.97205	133.99678	133.99678			0.00	0	22,835
I2038	On	04/05/2017	Bond Future			136.58769	136.58769	136.61455	136.61455			0.00	0	0
I2038	On	03/08/2017	Bond Future			137.84231	137.84231	137.86880	137.86880			0.00	0	0
Total I2038 Future												0.00	0	22,835
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			3,063.22000	3.06322	3,087,950		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Put			3,073.22000	3.07322	3,097,950		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			3,053.22000	3.05322	3,077,950		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			3,175.45000	3.17545	3,202,310		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			3,155.45000	3.15545	3,182,310		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			3,165.45000	3.16545	3,192,310		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			3,311.20000	3.31120	3,337,690		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			3,291.20000	3.29120	3,317,690		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			3,301.20000	3.30120	3,327,690		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			133.73379	133.73379	133.75786	133.75786			7,489,092.24	56	18,408
I2046	On	04/05/2017	Bond Future			134.81694	134.81694	134.84288	134.84288			0.00	0	0
I2046	On	03/08/2017	Bond Future			137.53483	137.53483	137.56063	137.56063			0.00	0	0
Total I2046 Future												7,489,092.24	56	18,408
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			3,372.14000	3.37214	3,396,210		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			3,382.14000	3.38214	3,406,210		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			3,392.14000	3.39214	3,416,210		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			3,477.12000	3.47712	3,503,060		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			3,487.12000	3.48712	3,513,060		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			3,497.12000	3.49712	3,523,060		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			3,609.37000	3.60937	3,635,170		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			3,619.37000	3.61937	3,645,170		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			3,629.37000	3.62937	3,655,170		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												7,489,092.24	56	18,408
I2050	On	02/02/2017	Bond Future			142.02272	142.02272	142.04862	142.04862			9,657,544.96	68	24,822
I2050	On	04/05/2017	Bond Future			144.79556	144.79556	144.82368	144.82368			0.00	0	0
I2050	On	03/08/2017	Bond Future			146.05287	146.05287	146.08051	146.08051			0.00	0	0
Total I2050 Future												9,657,544.96	68	24,822
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			2,911.38000	2.91138	2,937,280		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			2,921.38000	2.92138	2,947,280		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			2,931.38000	2.93138	2,957,280		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0

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I2050	On	04/05/2017	Bond Future	147.83	Put			3,006.32000	3.00632	3,034,440		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			3,016.32000	3.01632	3,044,440		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			3,026.32000	3.02632	3,054,440		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			3,159.49000	3.15949	3,187,130		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			3,139.49000	3.13949	3,167,130		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			3,149.49000	3.14949	3,177,130		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												9,657,544.96	68	24,822
R186	On	02/02/2017	Bond Future			9.06173	110.61469	9.02101	110.89336		9.31	0.00	0	115,584
R186	On	04/05/2017	Bond Future			9.11024	112.76778	9.06764	113.05316		9.09	0.00	0	0
R186	On	03/08/2017	Bond Future			9.14969	109.72968	9.10544	110.01997		9.26	0.00	0	0
Total R186 Future												0.00	0	115,584
R186	On	02/02/2017	Bond Future	8.00	Call			103.53000	0.10353	85,730	9.00	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.00	Put			7,414.47000	7.41447	7,675,340	9.00	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			3,394.70000	3.39470	3,186,130	9.54	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			837.69000	0.83769	907,790	9.54	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			4,601.19000	4.60119	4,822,350	9.14	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			713.48000	0.71348	632,170	9.19	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.79	Put			2,728.30000	2.72830	2,895,170	9.25	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			1,154.70000	1.15470	1,041,220	9.25	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			665.95000	0.66595	723,900	9.60	0.00	0	13,550
R186	On	02/02/2017	Bond Future	8.37	Call			373.29000	0.37329	323,160	9.12	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			4,961.32000	4.96132	5,189,860	9.12	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			446.69000	0.44669	389,180	9.14	0.00	0	750
R186	On	02/02/2017	Bond Future	8.87	Put			2,386.11000	2.38611	2,539,460	9.27	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,431.21000	1.43121	1,300,770	9.28	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			3,651.58000	3.65158	3,848,940	9.19	0.00	0	0
R186	On	02/02/2017	Bond Future	8.62	Call			751.07000	0.75107	666,710	9.20	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			3,547.21000	3.54721	3,741,520	9.20	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			1,129.12000	1.12912	1,017,320	9.25	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			1,822.29000	1.82229	1,950,090	9.32	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			2,106.22000	2.10622	1,942,030	9.37	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			2,684.01000	2.68401	2,849,200	9.25	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			1,180.65000	1.18065	1,065,490	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			2,640.14000	2.64014	2,803,650	9.26	0.00	0	0

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			1,344.27000	1.34427	1,218,950	9.27	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			3,884.17000	3.88417	3,663,450	9.60	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			1,566.52000	1.56652	1,681,000	9.37	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			2,265.01000	2.26501	2,413,240	9.28	0.00	0	750
R186	On	02/02/2017	Bond Future	8.95	Call			1,583.98000	1.58398	1,445,010	9.30	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			2,072.23000	2.07223	2,211,930	9.30	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			1,815.37000	1.81537	1,664,500	9.32	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			3,300.31000	3.30031	3,451,290	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,176.16000	2.17616	2,044,040	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			3,377.11000	3.37711	3,530,370	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,205.69000	2.20569	2,072,420	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			3,338.57000	3.33857	3,490,680	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,235.45000	2.23545	2,101,050	9.06	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,815.32000	2.81532	2,677,140	9.16	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			3,976.53000	3.97653	4,128,640	9.16	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,756.52000	2.75652	2,620,170	9.16	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			4,051.16000	4.05116	4,205,100	9.16	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,786.01000	2.78601	2,648,740	9.16	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			4,013.91000	4.01391	4,166,930	9.16	0.00	0	0
Total R186 Option												0.00	0	36,892
Total For R186												0.00	0	152,476
R197	On	02/02/2017	Bond Future			298.69951	298.69951	298.75434	298.75434			0.00	0	1,246
R197	On	04/05/2017	Bond Future			304.53127	304.53127	304.59052	304.59052			0.00	0	0
R197	On	03/08/2017	Bond Future			303.77136	303.77136	303.82972	303.82972			0.00	0	0
Total R197 Future												0.00	0	1,246
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			3,825.66000	3.82566	3,880,490		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Put			3,835.66000	3.83566	3,890,490		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			3,815.66000	3.81566	3,870,490		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			3,989.48000	3.98948	4,048,730		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			3,999.48000	3.99948	4,058,730		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			4,009.48000	4.00948	4,068,730		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			4,220.28000	4.22028	4,278,640		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.06	Put			4,230.28000	4.23028	4,288,640		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			4,240.28000	4.24028	4,298,640		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			247.22387	247.22387	247.92757	247.92757			0.00	0	36,619
R202	On	04/05/2017	Bond Future			252.05033	252.05033	252.77060	252.77060			0.00	0	0
R202	On	03/08/2017	Bond Future			253.46713	253.46713	254.20022	254.20022			0.00	0	0
Total R202 Future												0.00	0	36,619
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			3,802.43000	3.80243	4,506,130		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			3,812.43000	3.81243	4,516,130		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Put			3,792.43000	3.79243	4,496,130		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			3,939.40000	3.93940	4,659,670		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			3,949.40000	3.94940	4,669,670		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			3,959.40000	3.95940	4,679,670		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			4,149.78000	4.14978	4,882,870		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			4,159.78000	4.15978	4,892,870		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			4,169.78000	4.16978	4,902,870		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		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			8.77154	98.69419	8.72003	98.92569		6.64	0.00	0	16,460
R2023	On	04/05/2017	Bond Future			8.81726	96.68239	8.76271	96.91952		6.65	0.00	0	0
R2023	On	03/08/2017	Bond Future			8.85089	98.62631	8.79346	98.86745		6.33	0.00	0	0
Total R2023 Future												0.00	0	16,460
R2023	On	02/02/2017	Bond Future	8.85	Put			890.42000	0.89042	981,920	6.68	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,499.63000	1.49963	1,358,250	6.68	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			872.20000	0.87220	962,320	6.68	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,447.02000	1.44702	1,308,410	6.67	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			908.92000	0.90892	1,001,810	6.67	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,473.20000	1.47320	1,333,200	6.68	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,377.51000	1.37751	1,269,970	6.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.60	Put			2,089.15000	2.08915	2,218,740	6.61	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,396.80000	1.39680	1,288,290	6.62	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			2,064.51000	2.06451	2,193,130	6.62	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,358.40000	1.35840	1,251,820	6.61	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			2,113.99000	2.11399	2,244,540	6.61	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,654.10000	1.65410	1,545,870	6.29	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			2,557.02000	2.55702	2,689,930	6.29	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,673.04000	1.67304	1,564,030	6.29	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			2,533.42000	2.53342	2,665,550	6.29	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,691.79000	1.69179	1,581,990	6.29	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			2,509.66000	2.50966	2,641,000	6.29	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	16,460
R203	On	02/02/2017	Bond Future			7.82481	103.53626	7.77823	103.56317		0.62	0.00	0	24,463
R203	On	04/05/2017	Bond Future			7.66651	101.37812	7.58443	101.40677		0.41	0.00	0	0
Total R203 Future												0.00	0	24,463
R203	On	02/02/2017	Bond Future	7.70	Call			91.47000	0.09147	79,440	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			136.69000	0.13669	151,570	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			94.01000	0.09401	81,770	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			133.45000	0.13345	148,120	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			96.79000	0.09679	84,320	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			130.44000	0.13044	144,880	0.62	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			26.76000	0.02676	21,640	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			262.71000	0.26271	286,240	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			27.42000	0.02742	22,200	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			259.86000	0.25986	283,290	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			28.09000	0.02809	22,770	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			257.02000	0.25702	280,350	0.39	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			9.46276	89.34837	9.42740	89.59001			0.00	0	30,695
R2030	On	04/05/2017	Bond Future			9.51639	91.08771	9.47965	91.33522			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.56430	88.91204	9.52639	89.16377			0.00	0	0
Total R2030 Future												0.00	0	30,695
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			878.23000	0.87823	1,119,870		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			808.86000	0.80886	1,050,500		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			947.67000	0.94767	1,189,310		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/05/2017	Bond Future	9.33	Put			1,018.11000	1.01811	1,265,620		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			949.58000	0.94958	1,197,090		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			1,086.71000	1.08671	1,334,220		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			1,184.34000	1.18434	1,436,070		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			1,320.00000	1.32000	1,571,730		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			1,252.13000	1.25213	1,503,860		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	30,695
R2032	On	02/02/2017	Bond Future			9.58460	92.37580	9.54418	92.67134		12.72	0.00	0	18,016
R2032	On	04/05/2017	Bond Future			9.63683	90.01452	9.59495	90.31687		13.05	0.00	0	0
R2032	On	03/08/2017	Bond Future			9.68185	91.82458	9.63871	92.13235		12.75	0.00	0	0
Total R2032 Future												0.00	0	18,016
R2032	On	02/02/2017	Bond Future	9.51	Call			1,954.82000	1.95482	1,798,190	12.73	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			2,205.85000	2.20585	2,344,760	12.73	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			1,990.71000	1.99071	1,832,390	12.74	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			2,168.19000	2.16819	2,305,410	12.74	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			2,027.13000	2.02713	1,867,120	12.74	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			2,131.15000	2.13115	2,266,680	12.74	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			2,587.30000	2.58730	2,441,220	12.92	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			3,718.92000	3.71892	3,875,190	12.92	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			2,619.97000	2.61997	2,472,750	12.93	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			3,677.94000	3.67794	3,833,070	12.93	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,652.64000	2.65264	2,504,280	12.93	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			3,637.04000	3.63704	3,791,030	12.93	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,183.39000	3.18339	3,036,430	12.62	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			4,694.27000	4.69427	4,855,080	12.62	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,215.31000	3.21531	3,067,430	12.63	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			4,652.96000	4.65296	4,812,850	12.63	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,247.41000	3.24741	3,098,600	12.63	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			4,611.92000	4.61192	4,770,880	12.63	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	18,016
R2035	On	02/02/2017	Bond Future			9.72709	96.72807	9.68672	97.05046			0.00	0	5,957
R2035	On	04/05/2017	Bond Future			9.77900	94.10710	9.73724	94.43686			0.00	0	0

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			9.82457	95.99930	9.78159	96.33504			0.00	0	0
Total R2035 Future												0.00	0	5,957
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			1,349.74000	1.34974	1,672,130		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			1,513.66000	1.51366	1,836,050		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			1,431.65000	1.43165	1,754,040		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			1,582.03000	1.58203	1,911,790		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			1,500.84000	1.50084	1,830,600		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			1,663.33000	1.66333	1,993,090		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			2,246.48000	2.24648	2,582,220		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			2,165.29000	2.16529	2,501,030		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			2,084.21000	2.08421	2,419,950		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	5,957
R2037	On	02/02/2017	Bond Future			9.77325	89.06856	9.73799	89.34943		14.85	0.00	0	45,471
R2037	On	04/05/2017	Bond Future			9.82754	90.80250	9.79107	91.08989		14.59	0.00	0	0
R2037	On	03/08/2017	Bond Future			9.87703	88.37070	9.83952	88.66317		14.96	0.00	0	0
Total R2037 Future												0.00	0	45,471
R2037	On	02/02/2017	Bond Future	9.68	Put			2,574.74000	2.57474	2,706,760	14.82	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			2,035.80000	2.03580	1,890,100	14.81	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			2,662.01000	2.66201	2,797,180	14.81	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			2,072.67000	2.07267	1,925,390	14.81	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			2,618.20000	2.61820	2,751,790	14.81	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			2,109.77000	2.10977	1,960,920	14.82	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,797.20000	2.79720	2,659,870	14.52	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			4,408.28000	4.40828	4,558,340	14.52	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,831.77000	2.83177	2,693,380	14.52	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			4,361.65000	4.36165	4,510,650	14.52	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,763.11000	2.76311	2,626,830	14.52	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			4,455.51000	4.45551	4,606,620	14.52	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,375.51000	3.37551	3,238,700	14.77	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			5,603.50000	5.60350	5,759,160	14.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/08/2017	Bond Future	9.57	Call			3,409.26000	3.40926	3,271,580	14.77	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			5,556.04000	5.55604	5,710,830	14.77	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,442.89000	3.44289	3,304,360	14.78	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			5,508.57000	5.50857	5,662,510	14.78	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	45,471
R204	On	02/02/2017	Bond Future			8.00637	101.02889	7.96772	101.09484		1.94	0.00	0	30,194
R204	On	04/05/2017	Bond Future			8.03043	102.99537	7.98455	103.06380		1.77	0.00	0	0
R204	On	03/08/2017	Bond Future			8.00800	101.02385	7.95383	101.09291		1.60	0.00	0	0
Total R204 Future												0.00	0	30,194
R204	On	02/02/2017	Bond Future	8.28	Call			678.18000	0.67818	628,800	1.98	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			146.99000	0.14699	163,560	1.98	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			690.68000	0.69068	640,900	1.98	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			142.54000	0.14254	158,710	1.98	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			703.43000	0.70343	653,250	1.98	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			138.35000	0.13835	154,120	1.98	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			422.43000	0.42243	390,190	1.76	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			548.71000	0.54871	584,900	1.76	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			429.56000	0.42956	396,980	1.76	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			540.89000	0.54089	576,740	1.76	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			436.76000	0.43676	403,840	1.76	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			533.15000	0.53315	568,660	1.76	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			411.10000	0.41110	381,430	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			671.56000	0.67156	710,950	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			416.83000	0.41683	386,890	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			664.49000	0.66449	703,610	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			422.60000	0.42260	392,400	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			657.47000	0.65747	696,330	1.58	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	30,194
R2040	On	02/02/2017	Bond Future			9.81802	92.75901	9.77765	93.10349		15.50	0.00	0	8,238
R2040	On	04/05/2017	Bond Future			9.87201	94.56474	9.83029	94.91705		15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future			9.92133	91.95813	9.87842	92.31681		15.63	0.00	0	0
Total R2040 Future												0.00	0	8,238
R2040	On	02/02/2017	Bond Future	9.60	Call			1,851.95000	1.85195	1,694,420	15.43	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			3,393.11000	3.39311	3,580,060	15.43	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			1,782.47000	1.78247	1,628,750	15.43	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			3,499.76000	3.49976	3,690,520	15.43	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			1,816.92000	1.81692	1,661,300	15.43	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			3,446.08000	3.44608	3,634,940	15.43	0.00	0	0

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			4,733.82000	4.73382	4,917,470	15.18	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			3,024.77000	3.02477	2,858,660	15.17	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			4,834.64000	4.83464	5,020,840	15.17	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			3,061.41000	3.06141	2,894,030	15.18	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			4,783.91000	4.78391	4,968,840	15.18	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			3,098.56000	3.09856	2,929,900	15.18	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			3,732.62000	3.73262	3,564,280	15.45	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			6,029.21000	6.02921	6,219,550	15.45	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			3,769.09000	3.76909	3,599,700	15.46	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			5,978.46000	5.97846	6,167,750	15.46	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			3,805.44000	3.80544	3,635,020	15.46	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			5,927.71000	5.92771	6,115,970	15.46	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			9.81120	90.16524	9.77082	90.51425		16.20	0.00	0	20,651
R2044	On	04/05/2017	Bond Future			9.86279	91.92059	9.82111	92.27737		15.92	0.00	0	0
R2044	On	03/08/2017	Bond Future			9.90981	89.38603	9.86696	89.74939		16.35	0.00	0	0
Total R2044 Future												0.00	0	20,651
R2044	On	02/02/2017	Bond Future	9.76	Call			2,535.58000	2.53558	2,343,700	16.21	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			2,629.49000	2.62949	2,786,620	16.21	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			2,578.91000	2.57891	2,385,140	16.22	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			2,586.02000	2.58602	2,741,260	16.22	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			2,622.46000	2.62246	2,426,830	16.23	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			2,542.91000	2.54291	2,696,290	16.23	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			4,563.64000	4.56364	4,742,910	15.89	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			3,260.30000	3.26030	3,085,360	15.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			4,662.51000	4.66251	4,844,350	15.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			3,298.90000	3.29890	3,122,670	15.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			4,613.00000	4.61300	4,793,550	15.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			3,337.52000	3.33752	3,160,010	15.89	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			3,950.64000	3.95064	3,775,260	16.18	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			5,918.09000	5.91809	6,106,070	16.18	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,875.99000	3.87599	3,702,710	16.17	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			6,020.34000	6.02034	6,210,420	16.17	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			3,913.07000	3.91307	3,738,740	16.17	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			5,968.90000	5.96890	6,157,930	16.17	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,651
R2048	On	02/02/2017	Bond Future			9.79257	93.75668	9.75221	94.11388		16.01	0.00	0	65,316
R2048	On	04/05/2017	Bond Future			9.83948	91.14131	9.79784	91.50657		16.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	03/08/2017	Bond Future			9.88064	92.97393	9.83790	93.34579		16.16	0.00	0	0
Total R2048 Future												0.00	0	65,316
R2048	On	02/02/2017	Bond Future	9.76	Call			2,685.86000	2.68586	2,485,900	16.02	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			2,616.72000	2.61672	2,773,960	16.02	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			2,731.01000	2.73101	2,529,140	16.03	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,573.25000	2.57325	2,728,580	16.03	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			2,776.38000	2.77638	2,572,610	16.04	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			2,530.16000	2.53016	2,683,590	16.04	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			3,403.01000	3.40301	3,221,810	16.45	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			4,721.47000	4.72147	4,905,530	16.45	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			3,442.88000	3.44288	3,260,360	16.46	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			4,671.08000	4.67108	4,853,820	16.46	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,482.99000	3.48299	3,299,170	16.46	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			4,621.09000	4.62109	4,802,530	16.46	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,898.35000	3.89835	3,724,090	16.07	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			6,384.75000	6.38475	6,582,350	16.07	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			3,935.98000	3.93598	3,760,650	16.07	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			6,330.80000	6.33080	6,527,330	16.07	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			3,974.11000	3.97411	3,797,710	16.08	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			6,277.51000	6.27751	6,472,970	16.08	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	65,316
R207	On	02/02/2017	Bond Future			8.28694	97.79800	8.23902	97.91878		3.17	48,410,010.00	495	85,734
R207	On	04/05/2017	Bond Future			8.33550	99.70170	8.28211	99.82600		3.00	0.00	0	0
R207	On	03/08/2017	Bond Future			8.36096	98.06203	8.30183	98.18811		2.89	0.00	0	0
Total R207 Future												48,410,010.00	495	85,734
R207	On	02/02/2017	Bond Future	8.91	Call			1,755.50000	1.75550	1,647,610	3.29	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			81.05000	0.08105	93,940	3.29	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,462.00000	2.46200	2,345,900	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			25.96000	0.02596	30,640	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,485.44000	2.48544	2,369,170	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			24.96000	0.02496	29,470	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,508.90000	2.50890	2,392,480	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			23.99000	0.02399	28,350	3.36	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			724.87000	0.72487	664,930	3.00	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			869.71000	0.86971	934,070	3.00	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			702.48000	0.70248	643,710	2.99	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			894.02000	0.89402	959,550	2.99	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			713.75000	0.71375	654,400	2.99	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			881.93000	0.88193	946,880	2.99	0.00	0	0

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			1,047.61000	1.04761	979,450	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			859.68000	0.85968	917,600	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,059.51000	1.05951	990,900	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			850.30000	0.85030	907,770	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,071.47000	1.07147	1,002,420	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			840.98000	0.84098	898,010	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			826.66000	0.82666	767,600	2.88	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			1,065.67000	1.06567	1,132,690	2.88	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												48,410,010.00	495	85,847
R208	On	02/02/2017	Bond Future			8.48372	96.44492	8.43678	96.60038		4.55	0.00	0	33,544
R208	On	04/05/2017	Bond Future			8.52839	94.91901	8.47760	95.07865		4.50	0.00	0	0
R208	On	03/08/2017	Bond Future			8.55632	96.82755	8.50181	96.98970		4.27	0.00	0	0
Total R208 Future												0.00	0	33,544
R208	On	02/02/2017	Bond Future	8.64	Call			1,157.49000	1.15749	1,055,250	4.58	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			486.69000	0.48669	539,910	4.58	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,178.65000	1.17865	1,075,450	4.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			474.99000	0.47499	527,250	4.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,136.37000	1.13637	1,035,110	4.58	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			498.44000	0.49844	552,640	4.58	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,293.37000	1.29337	1,377,460	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,000.47000	1.00047	924,210	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,276.60000	1.27660	1,359,980	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			970.97000	0.97097	896,140	4.47	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,310.28000	1.31028	1,395,090	4.47	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			985.66000	0.98566	910,110	4.48	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,099.70000	1.09970	1,027,150	4.23	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			1,672.99000	1.67299	1,762,590	4.23	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,113.19000	1.11319	1,040,060	4.23	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			1,656.49000	1.65649	1,745,510	4.23	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,086.32000	1.08632	1,014,330	4.23	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			1,689.61000	1.68961	1,779,770	4.23	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			9.67028	72.64904	9.62992	72.91814		14.75	0.00	0	62,144
R209	On	04/05/2017	Bond Future			9.71745	70.91211	9.67581	71.18727		15.21	0.00	0	0
R209	On	03/08/2017	Bond Future			9.75818	72.33800	9.71544	72.61819		14.97	0.00	0	0
Total R209 Future												0.00	0	62,144
R209	On	02/02/2017	Bond Future	9.53	Call			1,569.75000	1.56975	1,436,980	14.64	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			2,242.70000	2.24270	2,379,030	14.64	0.00	0	0

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			1,599.77000	1.59977	1,465,440	14.65	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			2,204.94000	2.20494	2,339,710	14.65	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			1,630.14000	1.63014	1,494,250	14.65	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			2,167.62000	2.16762	2,300,830	14.65	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			2,211.09000	2.21109	2,083,480	15.07	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			3,663.60000	3.66360	3,811,150	15.07	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			2,239.33000	2.23933	2,110,690	15.08	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			3,623.54000	3.62354	3,770,060	15.08	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,267.97000	2.26797	2,138,290	15.08	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			3,583.98000	3.58398	3,729,460	15.08	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,740.93000	2.74093	2,612,270	14.82	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			4,656.17000	4.65617	4,807,700	14.82	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,769.08000	2.76908	2,639,580	14.82	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			4,615.90000	4.61590	4,766,590	14.82	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,797.38000	2.79738	2,667,040	14.83	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			4,575.89000	4.57589	4,725,740	14.83	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	62,144
R210	On	02/02/2017	Bond Future			188.41403	188.41403	188.44828	188.44828			0.00	0	1,885
R210	On	04/05/2017	Bond Future			189.77625	189.77625	189.81352	189.81352			0.00	0	0
R210	On	03/08/2017	Bond Future			193.60236	193.60236	193.63898	193.63898			0.00	0	0
Total R210 Future												0.00	0	1,885
R210	On	02/02/2017	Bond Future	190.84	Put			2,391.72000	2.39172	2,425,970		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			2,401.72000	2.40172	2,435,970		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			2,411.72000	2.41172	2,445,970		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			2,506.48000	2.50648	2,543,750		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			2,516.48000	2.51648	2,553,750		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			2,496.48000	2.49648	2,533,750		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			2,641.02000	2.64102	2,677,640		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			2,651.02000	2.65102	2,687,640		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			2,661.02000	2.66102	2,697,640		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	1,885
R212 On 02/02/2017 Bond Future			147.15336	147.15336	147.18038	147.18038			0.00	0	3,380
R212 On 04/05/2017 Bond Future			150.02646	150.02646	150.05582	150.05582			0.00	0	0
R212 On 03/08/2017 Bond Future			151.02079	151.02079	151.04964	151.04964			0.00	0	0
Total R212 Future									0.00	0	3,380
R212 On 02/02/2017 Bond Future	149.27	Put			2,089.62000	2.08962	2,116,640		0.00	0	0
R212 On 02/02/2017 Bond Future	149.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/02/2017 Bond Future	149.28	Put			2,099.62000	2.09962	2,126,640		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			2,109.62000	2.10962	2,136,640		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 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			2,174.18000	2.17418	2,203,540		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			2,184.18000	2.18418	2,213,540		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			2,194.18000	2.19418	2,223,540		0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Put			2,310.36000	2.31036	2,339,210		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			2,290.36000	2.29036	2,319,210		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			2,300.36000	2.30036	2,329,210		0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Call			0.00000	0.00000	0,000		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			9.48359	84.01616	9.44316	84.28458		12.46	51,921,986.88	618	50,566
R213 On 04/05/2017 Bond Future			9.53074	82.09924	9.48888	82.37389		12.80	0.00	0	0
R213 On 03/08/2017 Bond Future			9.57105	83.74996	9.52795	84.02951		12.56	0.00	0	0
Total R213 Future									51,921,986.88	618	50,566
R213 On 02/02/2017 Bond Future	9.40	Call			1,704.41000	1.70441	1,564,130	12.42	0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			1,992.33000	1.99233	2,120,470	12.42	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			1,736.23000	1.73623	1,594,380	12.42	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			1,957.31000	1.95731	2,083,880	12.42	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			1,768.40000	1.76840	1,624,980	12.43	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			1,922.72000	1.92272	2,047,720	12.43	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Call			2,367.64000	2.36764	2,233,620	12.74	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Put			3,288.22000	3.28822	3,428,850	12.74	0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Call			2,397.43000	2.39743	2,262,360	12.74	0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Put			3,251.24000	3.25124	3,390,820	12.74	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
R213	On	04/05/2017	Bond Future	9.37	Call			2,427.43000	2.42743	2,291,320	12.75	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			3,214.54000	3.21454	3,353,080	12.75	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,956.28000	2.95628	2,820,450	12.49	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			4,124.84000	4.12484	4,268,560	12.49	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,897.50000	2.89750	2,763,370	12.49	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			4,198.86000	4.19886	4,344,280	12.49	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,926.95000	2.92695	2,791,960	12.49	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			4,161.88000	4.16188	4,306,440	12.49	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												51,921,986.88	618	50,566
R214	On	02/02/2017	Bond Future			9.74120	72.96719	9.70086	73.24767		15.48	27,216,761.87	373	34,716
R214	On	04/05/2017	Bond Future			9.78645	71.08889	9.74486	71.37577		15.96	0.00	0	0
R214	On	03/08/2017	Bond Future			9.82592	72.51829	9.78327	72.81033		15.70	0.00	0	0
Total R214 Future												27,216,761.87	373	34,716
R214	On	02/02/2017	Bond Future	9.66	Call			1,853.30000	1.85330	1,704,830	15.44	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			2,139.28000	2.13928	2,271,290	15.44	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			1,886.67000	1.88667	1,736,610	15.44	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			2,102.49000	2.10249	2,232,910	15.44	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			1,920.25000	1.92025	1,768,610	15.45	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			2,066.01000	2.06601	2,194,850	15.45	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,429.49000	2.42949	2,292,520	15.86	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			3,728.22000	3.72822	3,878,130	15.86	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,459.90000	2.45990	2,321,840	15.87	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,687.37000	3.68737	3,836,190	15.87	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,490.51000	2.49051	2,351,370	15.87	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,646.84000	3.64684	3,794,580	15.87	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,932.59000	2.93259	2,796,790	15.59	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			4,852.09000	4.85209	5,008,330	15.59	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,962.02000	2.96202	2,825,350	15.59	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			4,809.77000	4.80977	4,965,140	15.59	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,991.85000	2.99185	2,854,300	15.59	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			4,767.97000	4.76797	4,922,460	15.59	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												27,216,761.87	373	34,716
Total for Bond												144,695,395.95	1,610	820,327
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			529.98200	529.98200	531.45900	531.45900			0.00	0	486
GOVI On 04/05/2017 GOVI			540.29700	540.29700	541.80900	541.80900			0.00	0	0
GOVI On 03/08/2017 GOVI			551.15700	551.15700	552.69600	552.69600			0.00	0	0
Total GOVI Future									0.00	0	486
GOVI On 02/02/2017 GOVI	533.34	Put			18,810.00000	1.88100	33,580,000		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	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			18,610.00000	1.86100	33,380,000		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			18,710.00000	1.87100	33,480,000		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	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			2,796,090.00000	279.60900	2,780,970,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,796,290.00000	279.62900	2,781,170,000		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			2,796,190.00000	279.61900	2,781,070,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			83,940.00000	8.39400	99,330,000		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			84,040.00000	8.40400	99,430,000		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			84,140.00000	8.41400	99,530,000		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			509.45400	509.45400	510.35200	510.35200			0.00	0	7
AL37	On	04/05/2017	Index Future			519.37000	519.37000	520.29100	520.29100			0.00	0	0
AL37	On	03/08/2017	Index Future			529.81000	529.81000	530.74600	530.74600			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			586.80300	586.80300	588.21700	588.21700			0.00	0	2
AL7T	On	04/05/2017	Index Future			598.22400	598.22400	599.67300	599.67300			0.00	0	0
AL7T	On	03/08/2017	Index Future			610.24900	610.24900	611.72200	611.72200			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			532.11200	532.11200	533.59900	533.59900			0.00	0	751
ALBI	On	04/05/2017	Index Future			542.46900	542.46900	543.99100	543.99100			0.00	0	0
ALBI	On	03/08/2017	Index Future			553.37300	553.37300	554.92200	554.92200			0.00	0	0
Total ALBI Future												0.00	0	751
Total For ALBI												0.00	0	751
IGOV	On	02/02/2017	Index Future			251.14200	251.14200	251.31700	251.31700			0.00	0	1,070
IGOV	On	04/05/2017	Index Future			256.04500	256.04500	256.22600	256.22600			0.00	0	0
IGOV	On	03/08/2017	Index Future			261.20700	261.20700	261.39000	261.39000			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	680.77600	680.77600	681.24400	681.24400			0.00	0	155
ILBI	On 04/05/2017			Index Future	694.00400	694.00400	694.48300	694.48300			0.00	0	0
ILBI	On 03/08/2017			Index Future	707.66500	707.66500	708.15300	708.15300			0.00	0	0
Total ILBI Future											0.00	0	155
Total For ILBI											0.00	0	155
Total for Index											0.00	0	1,985
JIBAR F	On 21/12/2016			Jibar Future	7.41000	92.59000	7.41000	92.59000			0.00	0	10,000
JIBAR F	On 18/01/2017			Jibar Future	7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On 15/02/2017			Jibar Future	7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F	On 15/03/2017			Jibar Future	7.46000	92.54000	7.46000	92.54000			0.00	0	1,000
JIBAR F	On 19/04/2017			Jibar Future	7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On 17/05/2017			Jibar Future	7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On 21/06/2017			Jibar Future	7.61000	92.39000	7.61000	92.39000			0.00	0	0
JIBAR F	On 20/09/2017			Jibar Future	7.67000	92.33000	7.67000	92.33000			0.00	0	0
JIBAR F	On 20/12/2017			Jibar Future	7.73000	92.27000	7.73000	92.27000			0.00	0	0
JIBAR F	On 20/03/2018			Jibar Future	7.77000	92.23000	7.77000	92.23000			0.00	0	0
JIBAR F	On 20/06/2018			Jibar Future	7.85000	92.15000	7.85000	92.15000			0.00	0	0
JIBAR F	On 19/09/2018			Jibar Future	7.88000	92.12000	7.88000	92.12000			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	100.34363	100.34363	100.09769	100.09769			0.00	0	0
10Y ST	On 16/03/2026			Interest Rate Swap	97.53978	97.53978	97.28351	97.28351			0.00	0	0
10Y ST	On 15/06/2026			Interest Rate Swap	96.41753	96.41753	96.15029	96.15029			0.00	0	0
10Y ST	On 21/09/2026			Interest Rate Swap	98.57613	98.57613	98.30216	98.30216			0.00	0	0
10Y ST	On 21/12/2026			Interest Rate Swap	102.26480	102.26480	101.98686	101.98686			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	100.06870	100.06870	100.06870	100.06870			0.00	0	0
1Y STN	On 16/03/2017			Interest Rate Swap	100.00702	100.00702	100.01176	100.01176			0.00	0	0
1Y STN	On 15/06/2017			Interest Rate Swap	99.64177	99.64177	99.64683	99.64683			0.00	0	0
1Y STN	On 21/09/2017			Interest Rate Swap	99.71075	99.71075	99.71713	99.71713			0.00	0	0
1Y STN	On 21/12/2017			Interest Rate Swap	100.03718	100.03718	100.03468	100.03468			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	100.05977	100.05977	100.05796	100.05796			0.00	0	0
2Y STN	On 16/03/2018			Interest Rate Swap	99.39649	99.39649	99.39144	99.39144			0.00	0	0
2Y STN	On 15/06/2018			Interest Rate Swap	99.11976	99.11976	99.11223	99.11223			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2Y STN On 21/09/2018 Interest Rate Swap			99.24469	99.24469	99.23644	99.23644				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.81000	99.81000	99.80000	99.80000				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			98.88794	98.88794	98.87030	98.87030				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			98.32689	98.32689	98.28766	98.28766				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			97.73955	97.73955	97.66984	97.66984				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			98.12282	98.12282	98.02316	98.02316				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			100.44614	100.44614	100.32823	100.32823				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 :										144,695,395.95	1,610	833,848
AA04 On 22/03/2017 Spot Bond				101.64163		101.61597				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	96.10376	100.00000	95.85607				0.00	0	0
Total AA04/JIBAR SPOT										0.00	0	0
Total For AA04/JIBAR										0.00	0	0
AA05 On 22/03/2019 Spot Bond			10.97000	98.32157	10.93500	98.36105				0.00	0	100,000,000
Total AA05 SPOT										0.00	0	100,000,000
Total For AA05										0.00	0	100,000,000
AA06 On 15/04/2021 Spot Bond				96.10391		96.07542				0.00	0	250,000,000
Total AA06 SPOT										0.00	0	250,000,000
Total For AA06										0.00	0	250,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	12.12715	100.00000	12.09777				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			10.99000	96.04669	10.94500	96.16692				0.00	0	200,000,000
Total AA07 SPOT										0.00	0	200,000,000
Total For AA07										0.00	0	200,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	102.51100	10.00000	102.48400				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				100.62391		100.59876				0.00	0	0
Total AB010 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				99.41064		99.38316				0.00	0	200,000,000
Total AB011 SPOT										0.00	0	200,000,000
Total For AB011										0.00	0	200,000,000
AB013 On 21/11/2018 Spot Bond			9.99500	97.19504	9.96000	97.22920			1,999,000,000,000.00		200,000,000	1,550,000,000
Total AB013 SPOT									1,999,000,000,000.00	200,000,000	1,550,000,000	
Total For AB013									1,999,000,000,000.00	200,000,000	1,550,000,000	
AB014L On 19/11/2024 Spot Bond			100.00000	9.71453	100.00000	9.69099				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	100.26674	10.84000	100.23750				0.00	0	0
Total AB015U SPOT									0.00	0	0	
Total For AB015U									0.00	0	0	
AB016L On 05/02/2025 Spot Bond			100.00000	10.12138	100.00000	10.10134				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	102.63353	11.37000	102.60217				0.00	0	0
Total AB018U SPOT									0.00	0	0	
Total For AB018U									0.00	0	0	
AB019L On 04/09/2025 Spot Bond			100.00000	9.72576	100.00000	9.70194				0.00	0	0
Total AB019U SPOT									0.00	0	0	
Total For AB019U									0.00	0	0	
AB020L On 03/09/2027 Spot Bond			11.81000	88.47871	11.81000	88.45042				0.00	0	0
Total AB020U SPOT									0.00	0	0	
Total For AB020U									0.00	0	0	
AB021L On 03/09/2027 Spot Bond			100.00000	9.81096	100.00000	9.78693				0.00	0	0
Total AB021U SPOT									0.00	0	0	
Total For AB021U									0.00	0	0	
AB023L On 05/05/2021 Spot Bond			100.00000	14.09437	100.00000	14.06023				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	15.07463	100.00000	15.05069				0.00	0	0
Total AB024U SPOT									0.00	0	0	
Total For AB024U									0.00	0	0	
AB025L On 20/08/2026 Spot Bond			100.00000	13.49872	100.00000	13.45659				0.00	0	0
Total AB025U SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	16.57861	100.00000	16.54212				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				100.78658		100.76023				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			9.36500	101.11859	9.33000	101.10819				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	103.27800	10.00000	103.25100				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	276.39305	3.03500	276.37778				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				102.24511		102.22081				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				102.77328		102.74790				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				101.82335		101.79663				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				99.67737		99.65246				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				101.14366		101.12011				0.00	727,000,000	1,727,000,000
Total ABFN11 SPOT										0.00	727,000,000	1,727,000,000
Total For ABFN11										0.00	727,000,000	1,727,000,000
ABFN12 On 09/04/2019 Spot Bond				101.18861		101.16460				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				100.60353		100.57856				0.00	0	0
Total ABFN13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.29197		100.26621				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				100.27517		100.24996				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				99.77708		99.75089				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				100.62247		100.59793				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				101.62373		101.59786				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.97000	99.88867	11.93500	99.91544				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				97.89228		97.86176				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				99.19996		99.17028				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.25197		100.22021				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			11.22000	97.83193	11.18500	97.84850				0.00	0	108,160,000
Total ABK2 SPOT										0.00	0	108,160,000
Total For ABK2										0.00	0	108,160,000
ABK3 On 07/11/2018 Spot Bond				99.18110		99.14952				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	30.79041	100.00000	30.71582				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				99.95263		100.01934				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	39.84238	100.00000	39.74586				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				96.78456		96.75177				0.00	0	2,923,840
Total ABK5 SPOT										0.00	0	2,923,840
Total For ABK5										0.00	0	2,923,840
ABK5/J On 31/10/2018 Spot Bond			100.00000	30.72412	100.00000	30.64970				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				99.84714		99.82132				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				96.92781		96.90051				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				93.97025		93.94041				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				95.29643		95.26601				0.00	0	1,060,000
Total ABK9 SPOT										0.00	0	1,060,000
Total For ABK9										0.00	0	1,060,000
ABKI01 On 07/11/2018 Spot Bond			6.04000	140.94749	6.04000	140.92813				0.00	0	52,477,520
Total ABKI01 SPOT										0.00	0	52,477,520
Total For ABKI01										0.00	0	52,477,520
ABKI02 On 05/06/2020 Spot Bond			6.04000	124.17590	6.04000	124.15907				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	8.49171	100.00000	8.47860				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			6.54000	106.95772	6.54000	106.94172				0.00	0	0
Total ABKI03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.88136	100.00000	5.87224				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			7.96000	106.76212	7.96000	106.74200				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	7.45917	100.00000	7.44268				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				83.55264		83.50206				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	186.27115	2.36500	186.26417				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	192.33472	2.17000	192.32859				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	203.00602	1.82000	203.00141				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			8.76125	90.68387	8.72625	90.69707				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			8.76125	90.68387	8.72625	90.69707				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				101.12360		101.09896				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				101.49079		101.46668				0.00	0	0
Total ABN55 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.09449		101.06828				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.92000	119.45975	2.92000	119.45357				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	172.78178	2.75000	172.77347				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			2.64000	225.13118	2.62000	225.71156				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.33500	90.21233	10.28500	90.39686				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				114.84000		114.81000				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				102.28125		102.25856				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				109.82000		109.80000				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				123.88500		123.88500				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	110.13272	9.63000	110.10442				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				113.91000		113.89000				0.00	0	0
Total ABN77 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.42500	105.06527	10.38500	105.28305				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			9.61500	91.13000	9.57000	91.25358				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.97000	101.78267	10.93000	101.98886				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				101.97819		101.95278				0.00	104,000,000	26,000,000
Total ABN91 SPOT										0.00	104,000,000	26,000,000
Total For ABN91										0.00	104,000,000	26,000,000
ABN92 On 31/01/2019 Spot Bond				100.75419		100.72743				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.88500	103.16183	8.85000	103.17966				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			10.09000	99.01536	10.04500	99.14232				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			9.82500	98.75185	9.78000	98.85390				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.55020	9.20000	100.52522				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.32000	97.75028	10.27500	97.90463				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			9.58000	99.54954	9.53500	99.66841				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			10.01500	99.37426	9.96500	99.56647				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			11.27000	95.65036	11.23000	95.83632				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			11.27000	96.57751	11.23000	96.78990				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			10.28500	99.56738	10.23500	99.77795				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			9.56500	95.97047	9.52000	96.07428				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			11.12000	88.26645	11.08000	88.45328				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.53639	100.00000	10.51281				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	273.30186	3.22500	273.28538				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			5.20000	141.60981	5.50000	141.51989				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.54000	143.50584	2.54000	143.49989				0.00	0	0
Total ABS14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02779	100.00000	0.02771				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	38.90417	100.00000	38.80888				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				84.40937		84.38764				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				103.23132		103.20349				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				103.23132		103.20349				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				103.24722		103.21925				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				103.24722		103.21925				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				103.21542		103.18774				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	103.27800	10.00000	103.25100				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				101.86470		101.83684				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				101.91208		101.88352				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.93108		101.90225				0.00	0	0
Total ACL097 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.89297		101.86469				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				101.80748		101.78045				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			10.03500	101.82638	9.99000	101.91603				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				222.86422		223.61371				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				222.90826		223.65722				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				101.84549		101.81790				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				104.03777		104.01014				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				103.24350		103.21665				0.00	0	0
Total ACL141 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL141										0.00	0	0
ACL141 On 25/11/2020 Spot Bond			10.00000	103.27800	10.00000	103.25100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				101.97719		101.95170				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				101.82854		101.80369				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				101.85123		101.82356				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				101.98152		101.95573				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.81716		101.78999				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.75036		101.72417				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2022 Spot Bond			10.23000	101.94798	10.23000	101.91988				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/06/2017 Spot Bond				108.64550		108.55430				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			10.10000	103.66375	10.06500	103.71286				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				101.81135		101.78427				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	130.05842	1.75000	130.05576				0.00	0	0
Total ACL169 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL169										0.00	0	0
ACL17 On 20/06/2017 Spot Bond				101.79799		101.77111				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				101.84568		101.81810				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				101.75029		101.72409				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18 On 20/06/2017 Spot Bond				101.92015		101.89201				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL18 On 20/06/2017 Spot Bond				102.19070		102.16570				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18 On 20/06/2019 Spot Bond				103.29862		103.27231				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18 On 20/09/2017 Spot Bond				102.06739		102.04084				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18 On 20/09/2022 Spot Bond				101.83596		101.80851				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				101.85874		101.83096				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				101.88352		101.85538				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				101.88934		101.86112				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				101.88934		101.86112				0.00	0	0
Total ACL194 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.99827		101.96847				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.80748		101.78045				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.98301		101.95344				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				102.49827		102.47106				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.99827		101.96847				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				101.92178		101.89308				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.92178		101.89308				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				158.55306		159.09893				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				159.67714		160.22668				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				101.69882		101.67337				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.18756		100.16384				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				101.73496		101.70899				0.00	0	0
Total ACL212 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.21885		100.19031				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				93.25615		93.22344				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				101.71398		101.68831				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				101.71209		101.68645				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				101.82835		101.80102				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.47323		100.44623				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.90570		100.87828				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.89287		100.86583				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				101.82070		101.79348				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.79210		101.76529				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				99.71754		102.14031				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	45.72443	100.00000	48.00260				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	45.72443	100.00000	48.00260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.13804		100.11275				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				99.84734		99.82152				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	30.06024	100.00000	29.98741				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	21.84835	100.00000	21.79483				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	4.04991	100.00000	4.04010				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A:On 18/10/2018 Spot Bond				101.05639		101.03045				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B:On 18/10/2018 Spot Bond				101.09048		101.06372				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C:On 18/10/2018 Spot Bond				101.20401		101.17453				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A:On 18/10/2042 Spot Bond				101.02232		100.99720				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A:On 18/10/2019 Spot Bond				101.03369		101.00830				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				101.31751		101.28529				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				101.26082		101.22996				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				101.72458		101.68253				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				101.55520		101.51724				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	40.75812	100.00000	40.64952				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	13.58997	100.00000	13.55376				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	12.17365	100.00000	12.12596				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	9.91516	100.00000	9.87631				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.52000	99.85727	9.48500	99.90156				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			10.59000	105.92684	10.55000	106.08598				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			10.07500	95.72922	10.02500	95.95577				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.50452	100.00000	12.47669				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			10.84000	94.11442	10.80000	94.35610				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	175.76846	3.00500	175.75883				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				102.03129		102.00666				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				101.60120		101.57570				0.00	0	750,000,000
Total APF01 SPOT										0.00	0	750,000,000
Total For APF01										0.00	0	750,000,000
APF02 On 26/09/2019 Spot Bond				101.70567		101.67851				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				100.55741		100.53141				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				101.04375		101.01614				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	61.20676	100.00000	61.05848				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	41.33307	100.00000	41.23293				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	13.75129	100.00000	13.71798				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	13.75129	100.00000	13.71798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.82880	100.00000	3.82338				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	0.05915	100.00000	0.05909				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	14.38750	100.00000	14.30993				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	24.82808	100.00000	24.69422				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
ASN007 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				101.91068		101.88975				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				101.61667		101.59241				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				101.75035		101.72415				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				101.38167		101.34996				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				96.95000		96.93000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/06/2017 Spot Bond				115.96129		115.93999				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.89000	243.90384	2.87000	244.50045				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 On 20/06/2019 Spot Bond				100.38252		100.35382				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 19/09/2017 Spot Bond				94.34455		94.32210				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.47820		100.45292				0.00	30,000,000	10,000,000
Total ASN036 SPOT										0.00	30,000,000	10,000,000
Total For ASN036										0.00	30,000,000	10,000,000
ASN036 On 07/12/2033 Spot Bond			2.90500	217.48248	2.88500	218.03752				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond				101.62812		101.60370				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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				101.07301		101.04730				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				100.95571		100.92839				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				100.84379		100.81661				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				100.75493		100.72818				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				99.22284		99.22137				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				99.95437		99.93141				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				101.77689		101.75258				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06 On 07/02/2020 Spot Bond				100.56025		100.53411				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				89.24436		89.46274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				102.05689		102.02622				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				101.76914		101.74266				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				101.98883		101.96328				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				101.45996		101.43121				0.00	0	12,500,000
Total ASN083 SPOT										0.00	0	12,500,000
Total For ASN083										0.00	0	12,500,000
ASN08: On 03/09/2020 Spot Bond				99.83932		99.81217				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				101.57864		101.55350				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				96.30181		97.06127				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				101.24215		101.21661				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				101.01215		100.98536				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.49374		100.46710				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				66.12703		66.10982				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				99.92687		99.90236				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				101.81701		101.78985				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				99.80653		99.78185				0.00	120,000,000	40,000,000
Total ASN113 SPOT										0.00	120,000,000	40,000,000
Total For ASN113										0.00	120,000,000	40,000,000
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.82035		100.79472				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				102.30264		102.26839				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				101.78375		101.75707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				100.02712		100.09542				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.03610		100.10462				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.02509		100.09383				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				99.85544		99.83096				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				99.85663		99.83235				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				102.28361		102.24963				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				78.11000		78.26000				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			3.27000	138.62280	3.27000	138.61435				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 31/12/2018 Spot Bond				78.11000		78.26000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2017 Spot Bond				101.76937		101.74290				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				103.99910		103.97227				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				100.64306		100.61718				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.64306		100.61718				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			3.31500	138.32813	3.31500	138.31953				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				97.30461		97.60289				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 04/05/2021 Spot Bond				99.92529		99.90026				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	158.42456	3.65000	158.41309				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 14/01/2017 Spot Bond				101.66054		101.62385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ASN160 On 08/08/2021 Spot Bond				100.55767		100.53044				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN161 On 19/08/2021 Spot Bond				100.20912		100.18272				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN162 On 26/02/2017 Spot Bond				100.02241		100.00000				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN163 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
ASN164 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
ASN165 On 20/06/2021 Spot Bond				101.67752		101.64890				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN172 On 22/11/2021 Spot Bond			100.00000	3.12500	100.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	98.41289	100.00000	98.15859				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	45.24362	100.00000	45.13281				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	45.32344	100.00000	45.21244				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	44.96425	100.00000	44.85412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	99.03421	100.00000	98.77082				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	45.33974	100.00000	45.22869				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	94.17416	100.00000	93.93635				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	4.17730	100.00000	4.16707				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	31.56034	100.00000	31.48389				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				101.82474		101.80133				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			9.42000	102.19168	9.38500	102.22410				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.19478		101.17018				0.00	2,220,000,000	1,110,000,000
Total BAW13 SPOT										0.00	2,220,000,000	1,110,000,000
Total For BAW13										0.00	2,220,000,000	1,110,000,000
BAW17 On 05/12/2018 Spot Bond				99.55396		99.53049				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	23.73899	100.00000	23.68084				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				99.52881		99.50490				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.94000	95.45708	10.89500	95.56868				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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			10.56000	96.61846	10.51500	96.76520				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	101.64964	9.30000	101.62412				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				99.58222		99.55736				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	57.10467	100.00000	56.96633				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				101.52712		101.50112				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				102.45080		102.42538				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			9.51500	101.89460	9.48000	101.89648				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			12.27687	101.42381	12.27725	101.38983				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				102.03546		102.00611				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.37306	101.10693	12.38186	101.07029				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.29000	101.12895	12.25500	101.11524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				101.87113		101.83937				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.21500	100.09767	12.18000	100.09223				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2018 Spot Bond				101.92609		101.89320				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.97000	102.30657	11.93500	102.30864				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.87691		101.84485				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.91756		101.88481				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.88179		100.84710				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				83.56533		83.56533				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.54196		100.50739				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				97.15317		97.15317				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.91790		101.88515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.86136		101.82958				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.86136		101.82958				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.91802		101.88526				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				101.63329		101.60537				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				102.02376		101.98937				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				102.05624		102.02113				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				101.63293		101.60501				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				102.05637		102.02127				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.59507	102.48329	15.60923	102.43897				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.62659	102.24044	14.63248	102.19896				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.44604		102.40430				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.44585		102.40411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				102.44595		102.40421				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				102.52685		102.48373				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				102.16171		102.12481				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.61781	100.00000	21.56543				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.67463	100.00000	19.62697				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.14484	100.00000	12.11542				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.14484	100.00000	12.11542				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.68369	100.00000	14.64811				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.72316	100.00000	12.69234				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BC113L On 24/11/2016 Spot Bond			100.00000	98.64865	100.00000	98.91599				0.00	0	0
Total BC113L SPOT										0.00	0	0
Total For BC113L										0.00	0	0
BC114L On 30/01/2017 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BC114U SPOT										0.00	0	0
Total For BC114U										0.00	0	0
BC115L On 14/02/2017 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
Total BC115U SPOT										0.00	0	0
Total For BC115U										0.00	0	0
BC116L On 24/02/2017 Spot Bond			100.00000	80.75221	100.00000	80.57395				0.00	0	19,300,000,000
Total BC116U SPOT										0.00	0	19,300,000,000
Total For BC116U										0.00	0	19,300,000,000
BCJ04 On 21/04/2017 Spot Bond				100.90681		100.88275				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.22886		101.20496				0.00	14,120,000,000	7,060,000,000
Total BCJ06 SPOT										0.00	14,120,000,000	7,060,000,000
Total For BCJ06										0.00	14,120,000,000	7,060,000,000
BCJ09 On 25/07/2017 Spot Bond				100.82943		100.80497				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				101.17977		101.15445				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				100.35502		100.33076				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	16.08511	100.00000	16.04571				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	16.08511	100.00000	16.04571				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.33500	197.12967	2.33500	197.12257				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			9.04000	163.73874	9.00000	164.41541				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			9.04000	164.28345	9.00000	164.95425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.42500	91.92689	9.38500	92.16283				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			8.74000	99.21782	8.70500	99.23696				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.70944	100.00000	8.68834				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	7.53691	100.00000	7.51864				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	7.53691	100.00000	7.51864				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	7.99572	100.00000	7.97635				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00008	100.00000	0.00008				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	10.69764	100.00000	10.67173				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	14.77601	100.00000	14.74022				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG42A1 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
BG42A1 On 15/03/2017 Spot Bond				101.87313		101.84773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.90384		101.87802			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			9.01500	101.73648	8.98000	101.72217		108,180,000,000,000.00	12,000,000,000	6,000,000,000	
Total BG42A4 SPOT								18,180,000,000,000.00	12,000,000,000	6,000,000,000	
Total For BG42A4								18,180,000,000,000.00	12,000,000,000	6,000,000,000	
BG42B On 15/03/2017 Spot Bond				102.01014		101.98320			0.00	0	0
Total BG42B SPOT								0.00	0	0	
Total For BG42B								0.00	0	0	
BG42C On 15/06/2017 Spot Bond				102.15956		102.13026			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	95.78947	100.00000	95.53806			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	95.78947	100.00000	95.53806			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				100.99331		100.96404			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			11.78500	97.96576	11.74000	98.04348			0.00	0	0
Total BGL02 SPOT								0.00	0	0	
Total For BGL02								0.00	0	0	
BGL03 On 05/02/2025 Spot Bond				100.66183		100.63109			0.00	0	0
Total BGL03 SPOT								0.00	0	0	
Total For BGL03								0.00	0	0	
BGL04 On 05/02/2025 Spot Bond			11.67500	98.91336	11.63000	98.99692			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			11.84000	101.24989	11.79500	101.35038			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				99.98326		99.95488			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.37500	100.51485	12.32500	100.68071				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				99.82949		99.80074				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			11.84000	100.55991	11.79500	100.66261				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				100.67022		100.63956				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			12.22000	101.50587	12.17500	101.62418				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.25190		100.22014				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			12.26000	101.35461	12.21500	101.47825				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				100.79281		100.76208				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				106.67397		106.65014				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.05793		99.93367				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.29187		100.26643				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.52000	102.17034	9.48500	102.22236				0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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				99.79149		99.77063				0.00	0	0
Total BIDC52 SPOT										0.00	0	0
Total For BIDC52										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				103.01892		102.98626				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BSR181 On 17/12/2016 Spot Bond			100.00000	98.84225	100.00000	98.58485				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC141 On 28/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC140 SPOT										0.00	0	0
Total For BTC140										0.00	0	0
BTC141 On 29/11/2016 Spot Bond				100.00000	0.00000	99.97889				0.00	0	0
Total BTC141 SPOT										0.00	0	0
Total For BTC141										0.00	0	0
BTC142 On 02/12/2016 Spot Bond				99.93661		99.91549				0.00	0	0
Total BTC142 SPOT										0.00	0	0
Total For BTC142										0.00	0	0
BTC143 On 07/12/2016 Spot Bond				99.83104		99.80992				0.00	0	0
Total BTC144 SPOT										0.00	0	0
Total For BTC144										0.00	0	0
BTC144 On 14/12/2016 Spot Bond				99.68472		99.66370				0.00	0	0
Total BTC145 SPOT										0.00	0	0
Total For BTC145										0.00	0	0
BTC145 On 09/01/2017 Spot Bond				99.13049		99.10929				0.00	0	0
Total BTC146 SPOT										0.00	0	0
Total For BTC146										0.00	0	0
BTC146 On 11/01/2017 Spot Bond				99.08930		99.06812				0.00	0	0
Total BTC147 SPOT										0.00	0	0
Total For BTC147										0.00	0	0
BTC147 On 06/02/2017 Spot Bond				98.54624		98.52517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC148 SPOT										0.00	0	0
Total For BTC148										0.00	0	0
BTC148 On 10/02/2017 Spot Bond				98.45762		98.43649				0.00	0	0
Total BTC149 SPOT										0.00	0	0
Total For BTC149										0.00	0	0
BTC149 On 14/12/2016 Spot Bond				99.68928		99.66857				0.00	0	0
Total BTC150 SPOT										0.00	0	0
Total For BTC150										0.00	0	0
BTC150 On 10/02/2017 Spot Bond				98.12409		98.13049				0.00	0	0
Total BTC151 SPOT										0.00	0	0
Total For BTC151										0.00	0	0
BTC151 On 17/05/2017 Spot Bond				96.36019		96.33865				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC152 On 20/02/2017 Spot Bond				98.24562		98.22448				0.00	0	0
Total BTC153 SPOT										0.00	0	0
Total For BTC153										0.00	0	0
BTC153 On 28/02/2017 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
Total BTC154 SPOT										0.00	0	0
Total For BTC154										0.00	0	0
BTC154 On 30/12/2016 Spot Bond			100.00000	92.17172	100.00000	91.93955				0.00	0	0
Total BTC155 SPOT										0.00	0	0
Total For BTC155										0.00	0	0
BTC155 On 02/03/2017 Spot Bond			100.00000	79.69432	100.00000	0.00000				0.00	0	0
Total BTC156 SPOT										0.00	0	0
Total For BTC156										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.60231		101.57640				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				101.65363		101.62689				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.74612		101.72051				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.20483		100.17897				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.49629		100.46951				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.50904		100.48159				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	11.25441	100.00000	11.21927				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	11.25441	100.00000	11.21927				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.28509	100.00000	11.24987				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	11.28509	100.00000	11.24987				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	33.49628	100.00000	33.41513				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	21.91888	100.00000	21.82250				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				101.65091		101.62609				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			15.67000	96.07470	15.63500	96.08484				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				102.34558		102.31363				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.47000	100.20602	13.43500	100.23337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.87500	100.56316	8.84000	100.55551				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.90501		97.77150				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			13.47000	97.53691	13.43500	97.57776				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.30060		100.26583				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			10.54000	94.77171	10.49500	94.86742				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.29808		100.27045				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				100.74578		100.71742				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				100.58503		100.55780				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			10.84000	101.62116	10.79500	101.74798				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.94500	112.91298	10.90500	113.07331				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.97000	108.63498	10.93000	108.80955				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.02000	103.02439	10.98000	103.20929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				99.70317		102.81504				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				102.46364		102.43377				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	103.27770	10.00000	103.25070				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.34521		101.31346				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				102.01553		101.98427				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				101.10071		101.06931				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	34.81643	100.00000	34.73208				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	32.69745	100.00000	32.61737				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	32.56558	100.00000	32.48668				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				101.56914		101.53560				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				100.51776		100.49244				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.65869		100.62662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.71456		100.67981				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				101.97050		101.93864				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				101.57653		101.55104				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CGR27 On 25/11/2019 Spot Bond			100.00000	24.62872	100.00000	100.00000			930,000,000,000,000.00	9,300,000,000	4,300,000,000	
Total CGR27 SPOT									10,000,000,000,000.00	9,300,000,000	4,300,000,000	
Total For CGR27									10,000,000,000,000.00	9,300,000,000	4,300,000,000	
CIG03 On 30/06/2017 Spot Bond				101.67407		101.64546				0.00	0	1,807,252,500
Total CIG03 SPOT										0.00	0	1,807,252,500
Total For CIG03										0.00	0	1,807,252,500
CIG04 On 30/06/2018 Spot Bond				101.73073		101.70115				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				101.79601		101.76533				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.02676		100.00011				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.02861		99.99996				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	21.71490	100.00000	21.64636				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				100.83342		100.80395				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				100.85437		100.82418				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.88795		100.85658				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	104.12995	10.11000	104.10205				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	134.77962	3.14000	134.77180				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			3.24000	133.48628	3.24000	133.47805				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				102.48209		102.44523				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			9.76500	99.73318	9.73000	104.03493				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				101.88377		101.85564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				102.04775		102.01723				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	103.27800	10.00000	103.25100				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	103.27800	10.00000	103.25100				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				100.36908		100.34387				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				100.02657		100.09502				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	94.63820	13.50000	94.60462				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	102.43790	9.35000	102.41247				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				101.76088		101.73629				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				101.70079		101.67570				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.77670		101.75225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.77670		101.75225				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.77670		101.75225				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.69369		101.66833				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.90000	101.17174	9.86500	101.21579				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.93109		100.90577				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				103.02633		102.99944				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.87557		101.84943				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.76937		101.74290				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.85945		101.83323				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.17108		100.14594				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.10634		100.07988				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				101.91477		101.88889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28(On 07/06/2017 Spot Bond				100.03630		100.01317				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				100.59308		100.56725				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				100.11985		100.09652				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				101.87393		101.84523				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				101.81893		101.78997				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				102.54804		102.52284				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	103.27800	10.00000	103.25100				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				101.65116		101.62210				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				101.80152		101.77285				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				101.66761		101.63857				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				101.99246		101.96275				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				101.65105		101.62212				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.83046		101.80234				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				101.69841		101.66951				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				102.46637		102.43821				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				100.41813		100.38962				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			11.61500	91.63692	11.56500	91.80754				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			12.13500	92.96745	12.08500	93.14100				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				101.63320		101.60541				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				102.02103		101.99089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.41009		100.38213				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				100.93571		100.90893				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				100.81698		100.78805				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	100.69268	8.80500	100.66871				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				100.94349		100.91650				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				101.87811		101.85006				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				101.90672		101.87826				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				102.01714		101.98705				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				101.92198		101.89329				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				102.07453		102.04362				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				101.63320		101.60541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 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
CLN339 On 28/07/2017 Spot Bond				100.84741		100.82012				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN341 On 20/12/2018 Spot Bond				102.29738		102.26321				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 30/06/2017 Spot Bond				101.64135		101.61342				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				102.15047		102.11844				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				101.71209		101.68645				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				101.96372		101.93441				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.84050		100.81343				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				101.60059		101.57335				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.79628		100.77060				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN355 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.76285		100.73582				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				100.93085		100.90421				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				101.67018		101.64515				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			10.79500	100.79040	10.74500	101.00809				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				101.79881		101.77191				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				100.66743		100.63641				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.93500	102.67050	12.88500	102.86774				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				100.69103		100.65893				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.96500	102.85409	12.91500	103.03714				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	108.30475	10.02000	108.27598				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				100.69103		100.65893				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				100.92510		100.89711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				83.80336		83.75660				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.77494		101.74838				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.80736		101.78033				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.80753		101.78050				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.69352		101.66471				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.24000	100.65244	10.19500	100.77745				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.44529		101.42086				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.96965		101.94027				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.88387	10.98000	99.85437				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.09222	11.00000	102.06203				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.99780		101.96800				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.88750		100.86210				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.72500	98.93073	12.67500	99.13500				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				102.16556		102.13331				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				101.80723		101.78020				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				100.97531		100.94583				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				101.91235		101.88380				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				101.73127		101.70536				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				101.81689		101.78972				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				99.93151		99.90847				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				101.95055		101.92144				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				102.98330		102.94779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.39723		100.37013				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				100.39522		100.36825				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				101.81678		101.78961				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				102.01688		101.98680				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				101.53534		101.50921				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				101.53534		101.50921				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.25055		100.21881				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				101.82631		101.79900				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				101.26034		101.22949				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				101.99786		101.96806				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				102.00739		101.97745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				101.26600		101.23502				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				101.97881		101.94928				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				102.34066		102.30585				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				102.07407		102.04316				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				101.33959		101.30683				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				101.98574		101.95430				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				102.16935		102.13705				0.00	0	1,000,000,000
Total CLN419 SPOT										0.00	0	1,000,000,000
Total For CLN419										0.00	0	1,000,000,000
CLN419 On 18/04/2028 Spot Bond			7.01000	46.23772	7.01000	46.22916				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				102.18840		102.15581				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				101.19824		101.16213				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				102.88282		102.84006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				102.66418		102.62463				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				102.88282		102.84006				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				105.38383		105.35486				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				102.59761		102.55904				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				102.05537		102.02474				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.38461		100.35668				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				102.56908		102.53092				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				109.42092		109.42092				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				102.91963		102.87673				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				103.08233		103.03664				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				103.19629		103.14892				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				110.18368		110.18368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				101.50272		101.47713				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				101.98837		101.95870				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				101.83561		101.80891				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				100.71105		100.68296				0.00	0	1,000,000,000
Total CLN439 SPOT										0.00	0	1,000,000,000
Total For CLN439										0.00	0	1,000,000,000
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				103.51860		103.46647				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				101.46228		101.44109				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				100.16584		100.03813				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			10.91000	101.66416	10.86500	101.79243				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				100.96844		100.94608				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				101.36217		101.34056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				101.10805		101.08596				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				101.35959		101.33991				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				101.40524		101.38489				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				101.34057		101.32116				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			3.94000	134.30922	3.94000	134.29862				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	96.97184	5.77000	96.95843				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	99.52485	5.41000	99.51209				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.03685		100.10311				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				100.84366		100.81091				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.32082		100.29365				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 18/04/2028 Spot Bond				187.04935		187.04935				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.42500	91.92689	9.38500	92.16283				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.04000	163.73874	9.00000	164.41541				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			9.04000	164.28345	9.00000	164.95425				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				101.79603		101.76917				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				101.81707		101.78991				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				101.34360		101.31598				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				101.83615		101.80871				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				100.93571		100.90893				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				101.69500		101.66961				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				101.76937		101.74289				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.08810		100.06015				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				101.76930		101.74283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				101.83584		101.80839				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.02626		100.00028				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.18665		101.15828				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			9.31500	99.41982	9.28000	99.44349				0.00	0	1,300,000,000
Total COJ04 SPOT										0.00	0	1,300,000,000
Total For COJ04										0.00	0	1,300,000,000
COJ05 On 05/06/2023 Spot Bond			10.19000	109.23201	10.14500	109.42598				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			10.45000	103.08639	10.40500	103.21198				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			11.22000	106.34744	11.18000	106.54936				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			10.68500	97.16205	10.63500	97.38475				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			10.86000	93.52540	10.81000	93.71226				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			11.77000	91.87210	11.73000	92.07343				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			11.77000	85.48138	11.73000	85.67795				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	15.56179	100.00000	15.52367				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	15.61900	100.00000	15.58075				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	24.46195	100.00000	24.40204				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	29.32580	100.00000	29.25475				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	23.39176	100.00000	23.33447				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			12.21500	96.80954	12.17000	97.04814				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	33.13718	100.00000	33.05601				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	25.51676	100.00000	25.45427				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	33.81796	100.00000	33.73514				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.54000	99.81856	8.50500	99.82289				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	101.14307	6.86000	101.12422				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.58467		100.56054				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				102.99658		102.97260				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				100.02212		100.00000				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				99.87067		99.84873				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				99.77120		101.95051				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.30581		101.27899				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	63.14847	100.00000	62.99549				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	63.14847	100.00000	62.99549				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/JIBAR										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	60.22434	100.00000	60.10512				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				102.29351		102.25940				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00 On 24/01/2019 Spot Bond				101.39557		101.35587			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				65.92964		65.86953			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			10.05000	100.38177	10.00500	100.51267			0.00	0	200,000,000
Total DV2021 SPOT									0.00	0	200,000,000
Total For DV2021									0.00	0	200,000,000
DV22 On 07/02/2020 Spot Bond			9.86500	101.78791	9.82000	101.88138			0.00	0	100,000,000
Total DV22 SPOT									0.00	0	100,000,000
Total For DV22									0.00	0	100,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	18.96194	100.00000	18.92020			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			10.37500	100.83019	10.32500	101.02625			0.00	0	200,000,000
Total DV23 SPOT									0.00	0	200,000,000
Total For DV23									0.00	0	200,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	12.87042	100.00000	12.84209			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.87042	100.00000	12.84209			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			10.39500	99.16265	10.34500	99.37981			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	102.68388	9.69000	102.65748			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.68388	9.69000	102.65748			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			11.24000	95.31599	11.20000	95.53637			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	102.79622	10.10000	102.76870			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.79622	10.10000	102.76870			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC01 On 01/12/2016 Spot Bond				99.95532		99.93299			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC021 On 24/02/2017 Spot Bond				100.01364		100.08485				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				106.42827		106.40455				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				101.68282		101.65971				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				106.08438		106.06062				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	99.97725				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.55599		101.53207				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				101.15381		101.12940				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.08818		100.06553				0.00	2,000,000,000	1,000,000,000
Total DVF19 SPOT										0.00	2,000,000,000	1,000,000,000
Total For DVF19										0.00	2,000,000,000	1,000,000,000
E170 On 01/08/2020 Spot Bond			8.95500	118.33552	8.91000	118.45800				0.00	0	19,700,000,000
Total E170 SPOT										0.00	0	19,700,000,000
Total For E170										0.00	0	19,700,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	21.98307	100.00000	21.93468				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.84500	101.46085	9.80000	101.55771				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			10.04000	100.84978	9.99500	101.00281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.32500	100.16997	10.27500	100.39143				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			3.14000	105.52074	3.12000	105.77045				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				101.13146		101.09518				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				100.91678		100.88728				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	17.84285	100.00000	17.79962				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			2.72000	103.58981	2.72000	103.58501				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	111.63508	2.25000	111.63132				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	127.80486	2.68000	127.79892				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.66000	115.25467	2.66000	115.24939				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	115.59679	2.66000	115.59162				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.69000	106.49193	2.67000	106.75002				0.00	0	300,000,000
Total EL31 SPOT										0.00	0	300,000,000
Total For EL31										0.00	0	300,000,000
EL36 On 31/01/2036 Spot Bond			2.71000	104.05185	2.71000	104.04706				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	111.63508	2.25000	111.63132				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			10.37000	104.09592	10.32500	104.20243				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			10.12000	104.35080	10.07500	104.47797				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			10.82000	96.81430	10.78000	96.98210				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			11.02500	92.90373	10.98500	93.02619				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			11.29000	98.64071	11.25000	98.77292				0.00	0	2,666,666,400
Total EMM05 SPOT										0.00	0	2,666,666,400
Total For EMM05										0.00	0	2,666,666,400
EMM06 On 23/06/2025 Spot Bond			10.92000	102.33999	10.88000	102.43415				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.02302		100.00011				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.55227		100.52653				0.00	0	750,000,000
Total EPF004 SPOT										0.00	0	750,000,000
Total For EPF004										0.00	0	750,000,000
EPF006 On 19/08/2018 Spot Bond				100.19748		100.17253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				99.93050		99.90720				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				101.96742		101.94214				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				101.43722		101.41274				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.55913		100.53304				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	26.08615	100.00000	26.02226				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	10.68489	100.00000	10.65872				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF021U										0.00	0	0
EPFC22 On 22/02/2017 Spot Bond				100.25577		100.23262				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC23 On 06/03/2017 Spot Bond				102.27375		102.25078				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC24 On 06/09/2017 Spot Bond				99.84592		99.82348				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC25 On 04/05/2017 Spot Bond				100.54699		100.52499				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EPFC26 On 06/11/2017 Spot Bond				100.59144		100.56704				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.56975		100.54247				0.00	0	360,000,000

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 EQS05 SPOT										0.00	0	360,000,000
Total For EQS05										0.00	0	360,000,000
EQS05 On 25/04/2017 Spot Bond			100.00000	88.75121	100.00000	88.54287				0.00	0	0
Total EQS05/JIBAR SPOT										0.00	0	0
Total For EQS05/JIBAR										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.77553		100.77553				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.97000	95.95913	12.93500	95.96699				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				99.62647		99.59749				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	32.38077	100.00000	32.30232				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	32.49393	100.00000	32.41521				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				100.00000	0.00000	100.00000				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.30794		100.28186				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				100.30828		100.28269				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.32400		100.29656				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0

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				100.33975		100.31153			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	103.27800	10.00000	103.25100			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				100.29687		100.27173			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				100.29329		100.26845			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				100.28557		100.26137			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				100.29684		100.27170			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.30771		100.28165			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.29566		100.27112			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/11/2025 Spot Bond				100.30473		100.27891			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.63500	101.78946	8.60000	101.81117			0.00	0	44,570,000,000
Total ES18 SPOT									0.00	0	44,570,000,000
Total For ES18									0.00	0	44,570,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	100.99863	9.25000	100.97355			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			9.53500	105.55406	9.48500	105.75978			0.00	0	5,132,000,000
Total ES23 SPOT									0.00	0	5,132,000,000
Total For ES23									0.00	0	5,132,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.42492	10.00000	103.39750			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.96500	88.56328	9.92500	88.75926		94,384,494,000.00		9,471,600	26,304,735,800
Total ES26 SPOT								94,384,494,000.00		9,471,600	26,304,735,800
Total For ES26								94,384,494,000.00		9,471,600	26,304,735,800
ES26/R On 02/04/2026 Spot Bond			7.85000	101.23446	7.85000	101.21305			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			10.63500	77.22594	10.59500	77.45626		137,827,473,000.00		12,959,800	76,706,479,900
Total ES33 SPOT								137,827,473,000.00		12,959,800	76,706,479,900
Total For ES33								137,827,473,000.00		12,959,800	76,706,479,900
ES33/R On 15/09/2033 Spot Bond			7.50000	101.53714	7.50000	101.51649			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			10.75500	81.29789	10.71500	81.56298			0.00	0	64,550,000,000
Total ES42 SPOT									0.00	0	64,550,000,000
Total For ES42									0.00	0	64,550,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.80363	8.50000	100.78058			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				100.10081		100.07464			0.00	400,000,000	200,000,000
Total EXX01 SPOT									0.00	400,000,000	200,000,000
Total For EXX01									0.00	400,000,000	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
EXX02 On 19/05/2019 Spot Bond				98.16323		98.13495				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	31.61929	100.00000	31.52058				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	31.73326	100.00000	31.63419				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	31.87831	100.00000	31.77878				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	32.02335	100.00000	31.92338				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.20148		100.17591				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.02323		99.99993				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.15987		100.13790				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.02312		100.00009				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				99.97645		99.95278				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.60053		101.57464				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				101.97807		101.95266				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC27 On 06/12/2016 Spot Bond				99.84875		99.82672				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				99.84341		99.82107				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				102.49595		102.47305				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	0.24712	100.00000	0.24652				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	0.24712	100.00000	0.24652				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.14878	100.00000	11.12177				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	10.85588	100.00000	10.82958				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.08000	100.85337	10.04500	100.88889				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09 On 10/06/2017 Spot Bond				101.73310		101.71089			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				100.90968		100.88291			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				103.07800		103.05188			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				99.81578		99.79077			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				95.70259		95.67464			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.94000	96.64374	10.89500	96.76943			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				103.56743		103.53892			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				101.35303		101.32217			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				101.51949		101.48833			0.00	0	70,000,000
Total FRB17 SPOT									0.00	0	70,000,000
Total For FRB17									0.00	0	70,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	12.37597	100.00000	12.34598			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				101.81202		101.78004			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			12.14000	102.20605	12.09500	102.32325			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB20 On 15/04/2026 Spot Bond				103.05902		103.02792				0.00	0	10,000,000,000
Total FRB20 SPOT										0.00	0	10,000,000,000
Total For FRB20										0.00	0	10,000,000,000
FRB21 On 24/11/2021 Spot Bond				100.15126	100.00000	2.27732				0.00	13,380,000,000	100,000,000,000
Total FRB21 SPOT										0.00	13,380,000,000	100,000,000,000
Total For FRB21										0.00	13,380,000,000	100,000,000,000
FRBC2 On 21/12/2018 Spot Bond			10.77000	107.48153	10.73500	107.51496				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				102.70541		102.67631				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.02000	140.27318	3.02000	140.26556				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	272.49521	3.27500	272.47842				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	122.00679	2.63500	122.00142				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	158.27293	3.66000	158.26144				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			3.70000	199.85109	3.68000	200.33657				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			3.83000	92.33248	3.83000	92.32536				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			7.13900	75.43376	7.13900	75.40260				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0: On 28/10/2024 Spot Bond			9.21600	48.93868	9.21700	48.90886				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0

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 10/12/2024 Spot Bond			9.47000	47.49933	9.47000	47.47020			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	95.78947	100.00000	95.53806			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	30.74180	100.00000	33.66816			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	45.36646	100.00000	45.25656			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				99.81971		99.78926			0.00	0	50,000,000
Total FRC107 SPOT									0.00	0	50,000,000
Total For FRC107									0.00	0	50,000,000
FRC10: On 20/06/2017 Spot Bond				102.09360		102.06241			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				101.84569		101.81811			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				102.00208		101.97223			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				101.99827		101.96847			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12(On 20/06/2017 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
FRC12(On 20/06/2017 Spot Bond				101.91626		101.88766				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				102.14125		102.10937				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				101.96966		101.94028				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				102.07820		102.04723				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0

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 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				102.50295		102.46578			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				102.43632		102.40012			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	65.73577	100.09221	65.57464			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0

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				101.81126		101.78419			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				106.87883		106.85629			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				101.96382		101.93452			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				101.98293		101.95335			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				101.83227		101.80489			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				101.88377		101.85564			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				102.38879		102.35330			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				101.85516		101.82745			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	76.67586	13.22500	76.64846			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				101.76371		101.73733			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.76562		101.73921			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC167 On 20/03/2018 Spot Bond				102.45583		102.41936			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				101.77708		101.74957			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	111.43315	3.86500	111.42458			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				101.90291		101.87450			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				101.90291		101.87450			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				100.21853		100.19081			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				101.63320		101.60541			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				101.90291		101.87450			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC175 On 20/09/2018 Spot Bond				101.80745		101.78043			0.00	0	0
Total FRC175 SPOT									0.00	0	0
Total For FRC175									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.77121		101.74471			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.66153		100.63078			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 20/09/2020 Spot Bond				102.03025		101.99998			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179 On 20/09/2020 Spot Bond				102.03025		101.99998			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond				100.71337		100.57362			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				100.98081		100.95116			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.29357		102.25946			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.29166		102.25758			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				101.88392		101.85578			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				101.88392		101.85578			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				101.39777		101.37263			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				101.46291		101.43661			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	103.27800	10.00000	103.25100			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				101.97511		101.94564			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.11618		101.08943			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0

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				101.11618		101.08943			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				100.58481		100.55758			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	100.54245	8.75000	100.51880			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				101.85331		101.82562			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	12.94447	100.00000	12.91276			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	12.02005	100.00000	11.99061			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				97.86980		97.83452			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	16.96155	100.00000	16.92000			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				101.94098		101.91201			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	59.95481	100.00000	59.80956			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				100.56924		100.54269			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	13.35047	100.00000	13.31777			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	58.58134	100.00000	58.43941			0.00	0	0
Total FRC214 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.56919		100.54265				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	58.37285	100.00000	58.23145				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				100.56801		100.54152				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				100.54373		100.51834				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				100.64878		100.62207				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				100.61498		100.58963				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			3.35000	138.09942	3.35000	138.09070				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.20911		100.18271				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				101.75559		101.72573				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				101.96925		101.93986				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				101.58392		101.55870				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.21000	132.61488	4.21000	132.60347				0.00	0	0
Total FRC233 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond				102.75355		102.71270				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				101.29336		101.33435				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				108.26147		108.25556				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				101.92820		101.96880				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				109.47422		109.46646				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				109.53143		109.51794				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				100.92293		100.96670				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.51977		100.56308				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				102.23080		102.17515				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				103.31604		103.33544				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				102.20895		102.15384				0.00	0	0
Total FRC245 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				101.78170		101.73722				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				101.53541		101.56893				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				89.29561		89.33312				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				107.25351		107.24228				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				87.59988		87.59248				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				102.08466		102.05786				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 28/07/2017 Spot Bond				100.84827		100.82095				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 31/01/2022 Spot Bond			3.88000	134.68911	3.88000	134.67871				0.00	0	0
Total FRC253 SPOT										0.00	0	0
Total For FRC253										0.00	0	0
FRC253 On 31/01/2022 Spot Bond			3.93000	134.37244	3.93000	134.36187				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 31/01/2022 Spot Bond			3.91000	134.49900	3.91000	134.48851				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 31/01/2017 Spot Bond			5.66000	141.49847	5.96000	141.40692				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 28/07/2017 Spot Bond				100.93627		100.90618				0.00	0	0
Total FRC257 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.76932		101.74285				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				101.97911		101.94959				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				102.26118		102.22754				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				102.18878		102.15620				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				101.92782		101.89905				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				101.92591		101.89717				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				100.94925		100.91572				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	23.04293	100.00000	22.98649				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	63.99517	100.00000	63.83844				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	16.26081	100.00000	16.22142				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	13.58650	100.00000	13.48097				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.70702		101.68493				0.00	200,000,000	200,000,000
Total FRJ17 SPOT										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
Total For FRJ17									0.00	200,000,000	200,000,000
FRJ18 On 21/02/2018 Spot Bond				100.86826		100.84465			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				101.38340		101.35926			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				100.43499		100.40988			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				100.65857		100.63377			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				102.64315		102.61832			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	4.54892	100.00000	4.54017			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	4.54892	100.00000	4.54017			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			2.25800	113.55625	2.25800	113.55240			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			2.62000	120.40524	2.62000	120.40000			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				100.92562		100.90107			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.03566	10.38000	101.00752			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.03566	10.38000	101.00752			0.00	0	0
Total FRS104 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			2.76000	117.66991	2.76000	117.66433				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			2.84000	219.32916	2.82000	219.89031				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			2.73000	118.24973	2.73000	118.24422				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			2.87000	218.47449	2.85000	219.03282				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				100.88026		100.84917				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	117.70807	3.12000	117.70135				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			2.92500	114.54127	2.92500	114.53534				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			2.92500	114.54127	2.92500	114.53534				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			2.99000	215.09589	2.97000	215.64305				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			3.04000	213.70680	3.02000	214.24940				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	106.69530	2.65000	106.69056				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.07000	212.87859	3.05000	213.41842				0.00	0	0
Total FRS123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.83500	98.98745	3.83500	98.97993				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.36000	162.89533	3.36000	162.88483				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.65000	101.93035	3.65000	101.92310				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.35000	163.05207	3.35000	163.04160				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2015 Spot Bond				110.58192						0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.41000	162.11424	3.41000	162.10356				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.58000	199.37784	3.56000	199.87341				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				83.88214		84.33780				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.58000	103.07172	3.58000	103.06457				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.83500	98.98745	3.83500	98.97993				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.36000	106.76174	3.36000	106.75498				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.22000	165.10555	3.22000	165.09552				0.00	0	0
Total FRS137 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.35000	205.33333	3.33000	205.84839				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.35000	163.05207	3.35000	163.04160				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	163.05207	3.35000	163.04160				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	158.57635	3.64000	158.56492				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	115.13453	3.42000	115.12704				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.05000	140.07394	3.05000	140.06622				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				108.92800		105.17800				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.70000	157.66812	3.70000	157.65651				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	157.06597	3.74000	157.05422				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	115.38902	3.39000	115.38161				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.71000	157.51733	3.71000	157.50568				0.00	0	0
Total FRS152 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS152										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			3.75000	156.91586	3.75000	156.90408				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15: On 08/08/2017 Spot Bond				100.47824		100.45482				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS15: On 19/09/2017 Spot Bond				101.59095		101.56756				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS15: On 03/10/2017 Spot Bond				101.28154		101.25846				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	283.88056	2.58500	283.86834				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	285.74712	2.47500	285.73565				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	273.78723	3.19500	273.77093				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.01000	140.33967	3.01000	140.33208				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				100.83116		100.80520				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			2.54000	143.50584	2.54000	143.49989				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				100.63516		100.60899				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.60000	117.13819	2.60000	117.13313				0.00	0	0
Total FRS64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	66.09796	104.97509	65.92890				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	69.71093	101.07593	69.53856				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	65.06753	100.44759	64.90753				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	67.98618	100.76967	67.81853				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			2.36000	123.37312	2.34000	123.84920				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	122.50532	2.58000	122.50012				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				99.44140		99.44031				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	122.23311	2.61000	122.22781				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.02564		100.00006				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.67500	282.36407	2.67500	282.35124				0.00	0	0
Total FRS90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.52352		100.49794			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.02360		100.00016			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			8.25500	101.92459	8.22000	101.92837			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			8.62000	103.69335	8.60000	103.69523			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			9.12500	100.02286	9.10000	100.06179			0.00	0	26,952,796,200
Total FRX19 SPOT									0.00	0	26,952,796,200
Total For FRX19									0.00	0	26,952,796,200
FRX20 On 01/10/2020 Spot Bond			9.32000	99.59209	9.27500	99.70834			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.10500	91.18154	10.05500	91.36923			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.31000	107.40820	10.27000	107.59736			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			10.72000	94.20597	10.68000	94.40697			0.00	0	29,000,000,000
Total FRX26 SPOT									0.00	0	29,000,000,000
Total For FRX26									0.00	0	29,000,000,000
FRX30 On 31/01/2030 Spot Bond			11.01000	94.52164	10.97500	94.71972			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.01000	91.81995	10.97000	92.05526			0.00	0	110,000,000
Total FRX31 SPOT									0.00	0	110,000,000

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 FRX31									0.00	0	110,000,000
FRX45 On 14/04/2045 Spot Bond			11.15000	74.03966	11.11000	74.27802			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				101.62624		101.60185			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				101.67391		101.64882			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				102.16334		102.13772			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				101.80745		101.78043			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				102.05533		102.02470			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.18706		100.16341			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.09870		100.07474			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.07280		100.04828			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.19932		100.17413			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.20469		100.17883			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.22829		100.19947			0.00	0	0
Total FS2D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	5.61889	100.00000	5.60527				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.94269	100.00000	0.94041				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	38.90417	100.00000	38.80888				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	6.52704	100.00000	6.51105				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	1.09505	100.00000	1.09237				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4B1U										0.00	0	0
FS4C1 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
FS4D1 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
FS5A1 On 20/04/2019 Spot Bond			100.00000	15.12690	100.00000	15.07968				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2 On 20/04/2021 Spot Bond			100.00000	2.69226	100.00000	2.68386				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3 On 20/04/2023 Spot Bond			100.00000	0.47917	100.00000	0.47767				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4 On 20/02/2021 Spot Bond			100.00000	2.48122	100.00000	2.47521				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5 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
FS5B1 On 20/02/2021 Spot Bond			100.00000	2.69226	100.00000	2.68386				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1 On 20/02/2021 Spot Bond			100.00000	2.69226	100.00000	2.68386				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1 On 20/02/2021 Spot Bond			100.00000	2.69226	100.00000	2.68386				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1 On 20/02/2021 Spot Bond			100.00000	2.69226	100.00000	2.68386				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.14002		101.11275				0.00	0	0
Total GBL02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.10500	101.02275	10.07000	101.00829				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.08691		100.06523				0.00	10,800,000,000	5,400,000,000
Total GH31A1 SPOT										0.00	10,800,000,000	5,400,000,000
Total For GH31A1										0.00	10,800,000,000	5,400,000,000
GH31A On 25/02/2042 Spot Bond				100.08963		100.06727				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.09070		100.06807				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.09763		100.07325				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.10614		100.07962				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.11144		100.08359				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				102.02285		102.00156				0.00	0	0
Total GPT38 SPOT										0.00	0	0
Total For GPT38										0.00	0	0
GPT39 On 02/03/2017 Spot Bond			100.00000	79.69432	100.00000	0.00000				0.00	0	0
Total GPT39 SPOT										0.00	0	0
Total For GPT39										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	15.42631	100.00000	15.38853				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	46.17629	100.00000	46.06321				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	22.82145	100.00000	22.76555				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	13.14214	100.00000	13.11031				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	20.04670	100.00000	19.98342				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	14.32342	100.00000	14.27822				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	2.59507	100.00000	2.58742				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	85.28037	100.00000	85.08159				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	58.15250	100.00000	58.02345				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	41.52105	100.00000	41.39876				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	33.89235	100.00000	33.85472				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	20.76053	100.00000	20.69938				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	15.06327	100.00000	15.04654				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	10.38026	100.00000	10.34969				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	6.69479	100.00000	6.68735				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	5.21278	100.00000	5.19730				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	2.97877	100.00000	2.97546				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	2.59507	100.00000	2.58742				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.07292		101.04799				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				100.90031		100.87381				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				100.94756		100.91969				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				101.90361		101.87918				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.20562		100.17951				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				101.55783		101.53303				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				101.14399		101.11874				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				100.37226		100.34690				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.34552		100.31952				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				101.60133		101.57583				0.00	0	200,000,000
Total GRT12 SPOT										0.00	0	200,000,000
Total For GRT12										0.00	0	200,000,000
GRT13 On 15/04/2020 Spot Bond				101.05612		101.03082				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				101.87901		101.85351				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				101.05845		101.03309				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				101.08581		101.05978				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			10.26500	100.61845	10.21500	100.83298				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				99.86558		99.84321				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				109.16233		109.12877				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				104.10959		104.07534				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				100.69063		100.66580				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				101.32699		101.30222				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	15.82568	100.00000	15.78734				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				101.87974		101.85517				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				100.66238		100.63714				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				99.65861		99.63224				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				101.22932		101.20349				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.24235		101.21625				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				101.25703		101.23063				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	9.53564	100.00000	9.51254				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	9.53564	100.00000	9.51254				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.11554	100.00000	10.09103				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	10.11554	100.00000	10.09103				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	10.86111	100.00000	10.83480				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	10.86111	100.00000	10.83480				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	11.77237	100.00000	11.74385				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				100.42039		100.39522				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	103.27800	10.00000	103.25100				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			8.11500	103.11103	8.08000	103.09639				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.22616		100.19762				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.21441		100.18733				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				101.23320		101.20374				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				101.11782		101.09154				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			9.09500	105.18760	9.05000	105.30206				0.00	0	4,890,000,000
Total HWAY20 SPOT										0.00	0	4,890,000,000
Total For HWAY20										0.00	0	4,890,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.32672	100.00000	17.28858				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			2.62500	283.20539	2.62500	283.19289				0.00	0	12,000,000,000
Total HWAY23 SPOT										0.00	0	12,000,000,000
Total For HWAY23										0.00	0	12,000,000,000
HWAY2 On 07/12/2024 Spot Bond			2.33500	294.47483	2.33500	294.46412				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	101.24442	2.68000	101.23972				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			10.74000	91.32505	10.70000	91.58484				0.00	0	2,970,000,000
Total HWAY34 SPOT										0.00	0	2,970,000,000
Total For HWAY34										0.00	0	2,970,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.07655	100.00000	12.04997				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			10.75000	91.03580	10.71000	91.29962				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	12.07652	100.00000	12.04994				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond				101.05154		101.02635				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond				101.72261		101.69733				0.00	10,800,000,000	5,400,000,000
Total HWF09 SPOT										0.00	10,800,000,000	5,400,000,000

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 For HWF09									0.00	10,800,000,000	5,400,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	22.07433	100.00000	21.97620			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	103.27800	10.00000	103.25100			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	128.19075	1.97000	128.18740		446,599,000,000.00		226,700,000	66,287,686,000
Total I2025 SPOT								446,599,000,000.00		226,700,000	66,287,686,000
Total For I2025								446,599,000,000.00		226,700,000	66,287,686,000
I2029 On 31/03/2029 Spot Bond			2.06000	99.90020	2.06000	99.89728		40,582,000,000.00		19,700,000	3,084,700,000
Total I2029 SPOT								40,582,000,000.00		19,700,000	3,084,700,000
Total For I2029								40,582,000,000.00		19,700,000	3,084,700,000
I2033 On 28/02/2033 Spot Bond			2.05000	106.22144	2.05000	106.21832		48,128,670,000,000.00		23,477,400,000	26,127,862,300
Total I2033 SPOT								48,128,670,000,000.00		23,477,400,000	26,127,862,300
Total For I2033								48,128,670,000,000.00		23,477,400,000	26,127,862,300
I2038 On 31/01/2038 Spot Bond			2.00000	133.46975	2.00000	133.46616		415,517,800,000,000.00		207,758,900,000	172,759,992,600
Total I2038 SPOT								415,517,800,000,000.00		207,758,900,000	172,759,992,600
Total For I2038								415,517,800,000,000.00		207,758,900,000	172,759,992,600
I2046 On 31/03/2046 Spot Bond			2.06000	131.81596	2.06000	131.81212		74,677,266,000,000.00		36,251,100,000	132,657,841,200
Total I2046 SPOT								74,677,266,000,000.00		36,251,100,000	132,657,841,200
Total For I2046								74,677,266,000,000.00		36,251,100,000	132,657,841,200
I2050 On 31/12/2050 Spot Bond			2.07000	141.56484	2.07000	141.56076		171,719,334,000,000.00		82,956,200,000	191,094,947,046
Total I2050 SPOT								171,719,334,000,000.00		82,956,200,000	191,094,947,046
Total For I2050								171,719,334,000,000.00		82,956,200,000	191,094,947,046
IBL22 On 15/03/2018 Spot Bond			8.76500	103.51091	8.73000	103.52894		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			5.20000	141.60981	5.50000	141.51989		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			2.61000	143.02910	2.61000	143.02291		0.00		0	0
Total IBL36 SPOT								0.00		0	0
Total For IBL36								0.00		0	0
IBL38 On 02/04/2017 Spot Bond				101.50049		101.47635		0.00		0	0
Total IBL38 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.88500	101.22741	8.85000	101.24671			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				102.15008		102.12681			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	103.27800	10.00000	103.25100			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			9.40000	100.94155	9.36500	100.97948			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			9.87500	95.76362	9.83000	95.85224			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.27500	98.75683	9.24000	98.77486			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	101.14817	7.34000	101.12815			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			9.86500	100.60551	9.82000	100.71353			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.15106		100.12580			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			9.18000	101.02252	9.14500	101.05059			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				100.74637		100.71989			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.34585		100.32224			0.00	0	0
Total IBL57 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.53500	102.43950	8.50000	102.42339				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			9.14000	102.71520	9.10500	102.75937				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			10.42500	102.01854	10.37500	102.23890				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				102.33094		102.30668				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				100.83348		100.80957				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				100.77724		100.75344				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				99.73373		99.70827				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				100.70414		100.67916				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				101.81168		101.78754				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			3.34000	138.16473	3.34000	138.15604				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				101.46926		101.44467				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	30.05897	100.00000	29.98615				0.00	0	0
Total IBL69U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.35445		100.32989			0.00	1,400,000,000	700,000,000
Total IBL73 SPOT									0.00	1,400,000,000	700,000,000
Total For IBL73									0.00	1,400,000,000	700,000,000
IBL75 On 19/08/2020 Spot Bond				100.20158		100.17612			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.08908		100.06686			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.09175		100.06885			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			10.47500	98.18665	10.42500	98.37501			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.97000	105.35560	8.93500	105.39892			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	22.21787	100.00000	22.16405			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	11.57047	100.00000	11.54244			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				100.75484		100.72948			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond				101.67311		101.64697			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	23.00879	100.00000	22.93696			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.19949		100.17430			0.00	0	0
Total IBL85 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.20586		100.17985			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			9.27000	101.27755	9.23500	101.32869			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			9.88000	101.81172	9.83500	101.94607			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	12.91047	100.00000	12.88158			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.02611		100.00000			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	21.66150	100.00000	21.59387			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				99.93161		99.90869			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.19909		101.17336			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				99.97757		99.95509			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				100.07633		100.05249			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.95659		101.93146			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond				101.68591		101.66013			0.00	0	0
Total IBL96 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				101.39618		101.37107				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				101.45957		101.43332				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			9.14000	100.59846	9.10500	100.66100				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	0.03152	100.00000	0.03145				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				100.61646		100.59155				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			10.20000	94.99492	10.15500	95.10576				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				99.97034		100.04069				0.00	26,400,000,000	8,800,000,000
Total IDC04 SPOT										0.00	26,400,000,000	8,800,000,000
Total For IDC04										0.00	26,400,000,000	8,800,000,000
IDCG05 On 24/11/2019 Spot Bond				97.21829		97.28549				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			10.87000	93.19964	10.83000	93.37300				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				100.37208		100.34672				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			11.69000	97.66269	11.65000	97.89891				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total IDC09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG09										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.62298	5.00000	101.60918				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	100.55781	5.00000	100.54417				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	100.83496	4.00000	100.82393				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	100.46896	4.00000	100.45803				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			9.27000	101.02514	9.23000	101.21915				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			8.59000	101.71735	8.54500	101.85604				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	8.79011	100.00000	8.76858				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	55.73627	100.00000	55.60125				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	57.23066	100.00000	57.09201				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	4.36948	100.00000	4.36122				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	10.76738	100.00000	10.74129				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	15.38515	100.00000	15.34788				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	17.15051	100.00000	17.10896				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	11.58731	100.00000	11.56166				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	93.65583	100.00000	93.42051				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	13.20191	100.00000	13.16958				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	23.38913	100.00000	23.33184				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	98.09091	100.00000	97.83745				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	69.48612	100.00000	69.32802				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	49.88414	100.00000	49.77065				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	99.45356	100.00000	99.18256				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	11.46414	100.00000	11.43637				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	14.24699	100.00000	14.21209				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	87.48612	100.00000	87.21442				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	15.23861	100.00000	18.00990				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	7.39072	100.00000	7.36739			775,625,000,000,000.00		7,756,250,000	7,756,250,000
Total IN332U SPOT									7,756,250,000,000.00		7,756,250,000	7,756,250,000
Total For IN332U									7,756,250,000,000.00		7,756,250,000	7,756,250,000
IN333U On 28/02/2017 Spot Bond			100.00000	99.45946	100.00000	98.92473				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	15.92874	100.00000	15.85793				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	47.44143	100.00000	46.57509				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	8.90199	100.00000	8.85707				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00021	100.00000	0.00021				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN344U On 31/01/2040 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total IN344U SPOT										0.00	0	0
Total For IN344U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	9.01336	100.00000	8.93152				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/05/2018 Spot Bond			100.00000	38.62153	100.00000	100.00000				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.86721		101.83817				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				102.11767		102.09156				0.00	0	0
Total ING138 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.00168	6.50000	100.98408				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING196 On 30/06/2027 Spot Bond				87.10909		87.10909				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	103.27800	10.00000	103.25100				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				101.83006		101.80157				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.57426		100.58803				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.13147	100.00000	9.48405				0.00	14,480,425,000	14,480,425,000
Total ING335 SPOT										0.00	14,480,425,000	14,480,425,000
Total For ING335										0.00	14,480,425,000	14,480,425,000
INLV01 On 12/08/2024 Spot Bond				100.48080		100.44819				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				101.22230		101.19089				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				100.57893		100.54601				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			12.44000	104.82571	12.39500	104.93655				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	103.27800	10.00000	103.25100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.17457		101.14883				0.00	0	0
Total IPF03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.91500	101.06747	8.88000	101.05634			0.00	0	3,540,000,000
Total IPF06 SPOT									0.00	0	3,540,000,000
Total For IPF06									0.00	0	3,540,000,000
IPF07 On 01/07/2017 Spot Bond				101.49663		101.47228			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				101.41026		101.38489			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.42893		101.40323			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				101.08528					0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.05845		101.03309			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				99.86006		102.09097			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				101.73624		101.71077			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				101.78465		101.75849			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				101.81370		101.78711			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				101.68219		101.65592			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				101.70071		101.67416			0.00	0	0
Total IPF18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				101.71923		101.69240			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				100.68366		100.66230			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			10.27000	97.06200	10.22500	97.19052			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.12966	100.00000	11.16378			0.00	0	50,000,000,000
Total IPL11 SPOT									0.00	0	50,000,000,000
Total For IPL11									0.00	0	50,000,000,000
IPL6 On 28/09/2017 Spot Bond			8.81500	102.40662	8.78000	102.40997		11,397,795,000,000.00		1,293,000,000	50,000,000,000
Total IPL6 SPOT								11,397,795,000,000.00		1,293,000,000	50,000,000,000
Total For IPL6								11,397,795,000,000.00		1,293,000,000	50,000,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	57.30937	100.00000	57.18114			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				101.34944		101.32425			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	44.24956	100.00000	44.14236			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				101.42262		101.39676			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	13.12147	100.00000	13.08968			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				99.94829		99.92271			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				102.43196		102.40476			0.00	0	0
Total IV015 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				99.81691		99.79033				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			3.70000	135.83631	3.70000	135.82646				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.90209	2.75000	100.89461				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	154.53630	3.91000	154.52404				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.55260		101.52470				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				101.33691		101.30886				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				100.98336		100.95494				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.21625		100.18737				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.23262		100.20378				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	110.57949	3.97000	110.57067				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	110.57949	3.97000	110.57067				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				102.21256		102.18407				0.00	0	0
Total IV031 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.19623		100.16678			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				100.57413		100.54148			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			12.14000	104.74471	12.09500	104.85728			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				101.75293		101.71898			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				101.15492		101.12202			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				102.14054		102.10675			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			4.79000	129.05810	4.79000	129.04499			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				101.94956		101.91694			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			12.49000	100.13193	12.44500	100.25653			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.35057		100.31811			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2026 Spot Bond			12.38000	100.70463	12.33500	100.83554			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	23.44687	100.00000	23.39007			0.00	0	0
Total IV057U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.93000	104.67490	10.89500	104.69034			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				101.86698		101.83721			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	153.07026	4.01000	153.05770			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA647 On 28/11/2016 Spot Bond			7.60000	99.97918	7.60000	99.89600			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	99.85446	7.60000	99.83370			0.00	0	0
Total IVA648 SPOT									0.00	0	0
Total For IVA648									0.00	0	0
IVA649 On 08/12/2016 Spot Bond			7.60000	99.70934	7.60000	99.68864			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			7.60000	99.60594	7.60000	99.58529			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	99.12175	7.70000	99.10103			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	98.97688	7.70000	98.95622			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	87.74038	100.00000	87.52998			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	98.37095	7.85000	98.35014			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			7.85000	98.35014	7.85000	98.35014			0.00	0	0
Total IVA660 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA660										0.00	0	0
IVA662 On 02/03/2017 Spot Bond			100.00000	79.69432	100.00000	79.52070				0.00	0	0
Total IVA662 SPOT										0.00	0	0
Total For IVA662										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	103.27800	10.00000	103.25100				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				99.97749		99.95487				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.06759		101.04162				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.20581		101.17995				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.11224		101.08696				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.43803		101.41217				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				100.86757		100.84270				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				101.48629		101.46099				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				101.51891		101.49305				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				96.12736		96.09650				0.00	0	0
Total IVC035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.74000	102.38934	9.70500	102.44209				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	23.28270	100.00000	23.23145				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	18.62640	100.00000	18.58128				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			10.01000	100.82019	9.96500	100.95547				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				100.73147		100.70554				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.26910		101.24494				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				100.57302		100.54633				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.20577		100.17967				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				99.85772		99.83363				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				100.67042		100.64391				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				100.46577		100.43918				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				101.65349		101.62715				0.00	0	0
Total IVC055 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				101.43637		101.41054				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				100.74260		100.71625				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				101.47533		101.44881				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				100.59284		100.56521				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				101.91373		101.88777				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				102.01021		101.98438				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				101.94747						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				100.62170		100.59608				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				101.04952		101.02248				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.03326		101.00593				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				100.63883		100.61253				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.15326		100.02749				0.00	0	0
Total IVC078 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.15326		100.02749				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				101.20212		101.17517				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	10.70494	100.00000	10.65786				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				100.77864		100.75107				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				100.35036		100.32490				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				101.18081		101.15649				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				101.14071		101.11621				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				100.68777		100.66332				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				100.69951		100.67465				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 23/11/2019 Spot Bond				100.12931	100.00000	9.11228				0.00	0	25,000,000,000
Total IVC092 SPOT										0.00	0	25,000,000,000
Total For IVC092										0.00	0	25,000,000,000
IVC093 On 23/11/2018 Spot Bond				100.12390	100.00000	18.22456				0.00	0	3,500,000,000
Total IVC093 SPOT										0.00	0	3,500,000,000
Total For IVC093										0.00	0	3,500,000,000
IVC68U On 07/12/2021 Spot Bond			100.00000	3.07801	100.00000	3.07219				0.00	0	0
Total IVC68U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	45.84917	100.00000	45.73687				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	32.93072	100.00000	32.85006				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	4.44889	100.00000	4.44045				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	1.96241	100.00000	1.95868				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	1.92184	100.00000	1.91819				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	1.62916	100.00000	1.62607				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				100.85175		100.82160				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				102.19218		102.16822				0.00	0	2,600,000,000
Total KAP001 SPOT										0.00	0	2,600,000,000
Total For KAP001										0.00	0	2,600,000,000
KAP002 On 13/06/2019 Spot Bond				101.99333		101.96726				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				99.83024		99.80555				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				101.52733		101.50178				0.00	0	0
Total KAP005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				101.61842		101.59134				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			10.41000	100.25005	10.36500	100.39124				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond			100.00000	21.41860	100.00000	100.00000		500,000,000,000,000.00		95,000,000,000	37,400,000,000	
Total KAP008 SPOT								10,000,000,000,000.00		95,000,000,000	37,400,000,000	
Total For KAP008								10,000,000,000,000.00		95,000,000,000	37,400,000,000	
KAP041 On 01/07/2019 Spot Bond			100.00000	20.43773	100.00000	20.38821				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				102.43119		102.40353				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.82629		100.79602				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond				100.68261		100.65093				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			9.42000	128.52123	9.38000	128.80897				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.28088		99.25735				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				99.87200		99.84982				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				101.61494		101.58950				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				99.37123		99.34359				0.00	33,520,000,000	7,650,000,000
Total LBK08 SPOT										0.00	33,520,000,000	7,650,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK08										0.00	33,520,000,000	7,650,000,000
LBK08/ On 30/10/2019 Spot Bond			100.00000	18.28274	100.00000	18.23845				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			10.54500	97.70055	10.50000	97.78444				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	100.02596	9.62000	100.00000				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	102.50432	9.71000	102.47791				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				101.73643		101.71096				0.00	0	0
Total LBK13 SPOT										0.00	0	0
Total For LBK13										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	45.00331	100.00000	44.89428				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				101.37457		101.34513				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			9.01500	101.32934	8.98000	101.32850				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.66500	98.68187	9.63000	98.69881				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.42000	98.85549	10.37500	98.96087				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				102.11627		102.08904				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.57500	99.93663	10.52500	100.12060				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000

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 LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				101.49206		101.46474				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				102.82508		102.78796				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				100.52981		100.49385				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			13.47000	100.28467	13.43500	100.30714				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			14.44500	100.23439	14.40000	100.30108				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				102.06892		102.04185				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				100.12485		100.09366				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFA2 On 17/11/2019 Spot Bond				100.19867		100.17405				0.00	0	1,750,000,000
Total LRFA2 SPOT										0.00	0	1,750,000,000
Total For LRFA2										0.00	0	1,750,000,000
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.21023		100.18415				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LRFC1									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.22279		100.19514			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				101.75961		101.73667			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				100.60204		100.57960			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				98.87278		98.85111			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				99.73049		99.70976			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				98.64663		98.62581			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				99.41451		99.41295			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				100.41779		100.39400			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				101.95152		101.92965			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				101.96337		101.94136			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				104.39930		104.37967			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				104.65184		104.63121			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ0A4									0.00	0	0
MAQ01 On 31/08/2019 Spot Bond				101.88857		101.86720			0.00	0	0
Total MAQ01 SPOT									0.00	0	0
Total For MAQ011									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.87757		101.84563			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				101.59571		101.57167			0.00	0	50,000,000
Total MBF030 SPOT									0.00	0	50,000,000
Total For MBF030									0.00	0	50,000,000
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				101.10263		101.07952			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				100.66496		100.64141			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				101.13633		101.11141			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				100.51250		100.48811			0.00	11,122,000,000	5,561,000,000
Total MBF046 SPOT									0.00	11,122,000,000	5,561,000,000
Total For MBF046									0.00	11,122,000,000	5,561,000,000
MBF04 On 07/06/2019 Spot Bond				99.57478		99.55155			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				101.76601		101.74268			0.00	0	0
Total MBF048 SPOT									0.00	0	0
Total For MBF048									0.00	0	0
MBF04 On 14/03/2019 Spot Bond				101.75382		101.72900			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05 On 17/05/2017 Spot Bond				100.42486		100.40190			0.00	0	0
Total MBF050 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.69057		100.66588				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	21.76490	100.00000	21.69694				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				101.41692		101.39361				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				101.50115		101.47645				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	97.82209	2.30000	97.46319				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				95.39607		95.21640				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				101.40058		101.37851				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				101.89287		101.86857				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	61.48722	100.00000	61.33826				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	59.69250	100.00000	59.54789				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	59.74043	100.00000	59.59570				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	57.32724	100.00000	57.18836				0.00	0	0
Total MBP32U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	82.02247	100.00000	81.83857				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				100.69237		100.66779				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			9.37000	100.37337	9.33500	100.42109				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	103.27847	8.00000	103.25622				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			9.42000	100.00777	9.38500	100.05516				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	101.07240	8.91000	101.04820				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				103.61496		103.58948				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				103.75331		103.72683				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			9.39000	103.62029	9.35500	103.65992				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			10.26500	102.98504	10.22000	103.13157				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				101.66438		101.63943				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.24500	101.97745	10.20000	102.05792				0.00	0	0
Total MFS1B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MFS1B										0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.62500	99.57370	9.59000	99.56494				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				101.95498		101.92987				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			10.14000	101.74362	10.09500	101.86962				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				99.36657		99.34115				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			12.07000	99.22775	12.03000	99.40257				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			11.45500	100.73753	11.40500	100.90956				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	97.07447	100.00000	96.81698				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			9.32500	99.57391	9.29000	99.56595				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			9.01500	104.46595	8.98000	104.46195				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	83.34676	100.00000	83.17275				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	96.06332	100.00000	95.81573				0.00	0	0
Total MTN07U SPOT										0.00	0	0
Total For MTN07U										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	24.17956	100.00000	24.10406				0.00	0	0
Total MTN08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	23.96448	100.00000	23.91115				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
MWAR0 On 22/11/2019 Spot Bond				100.17748		100.15209				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	9.10831	100.89771	9.08607				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	9.21076	100.61875	9.18832				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				101.69300		101.66764				0.00	0	0
Total N5B23 SPOT										0.00	0	0

Contract Details	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	0	0
N5C23 On 20/06/2023 Spot Bond				101.71209		101.68645			0.00	2,200,000,000	1,100,000,000
Total N5C23 SPOT									0.00	2,200,000,000	1,100,000,000
Total For N5C23									0.00	2,200,000,000	1,100,000,000
N5D23 On 20/06/2023 Spot Bond				101.91998		101.89131			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				111.77739		111.75489			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	12.74922	100.00000	12.71799			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	13.63751	100.00000	13.60411			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			10.52500	90.36502	10.47500	90.54366			0.00	0	6,200,000,000
Total NAM01 SPOT									0.00	0	6,200,000,000
Total For NAM01									0.00	0	6,200,000,000
NAM02 On 29/06/2020 Spot Bond			10.02000	102.74166	9.97500	102.84614			0.00	0	7,500,000,000
Total NAM02 SPOT									0.00	0	7,500,000,000
Total For NAM02									0.00	0	7,500,000,000
NAM03 On 01/08/2023 Spot Bond			10.37500	101.76115	10.32500	101.96804			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			10.82000	101.56438	10.78000	101.76916			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			9.73000	97.39361	9.68500	97.51200			0.00	0	100,000,000
Total NBK11A SPOT									0.00	0	100,000,000
Total For NBK11A									0.00	0	100,000,000
NBK12/ On 19/03/2021 Spot Bond			10.15000	99.17998	10.10500	99.30448			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	101.81414	9.38000	101.78836			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			10.12500	99.87481	10.07500	100.09867			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				100.35109		100.32844			0.00	3,000,000	3,000,000
Total NBK13B SPOT									0.00	3,000,000	3,000,000
Total For NBK13B									0.00	3,000,000	3,000,000
NBK14, On 25/06/2021 Spot Bond			9.95000	101.59358	9.90500	101.72663			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			10.19000	97.05539	10.14500	97.20157			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				100.38719		100.36635			0.00	0	50,000,000,000
Total NBK15B SPOT									0.00	0	50,000,000,000
Total For NBK15B									0.00	0	50,000,000,000
NBK16, On 12/02/2025 Spot Bond			11.03000	94.32458	10.99000	94.49782			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17, On 22/04/2026 Spot Bond			11.20000	93.86459	11.16000	94.05453			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				100.00000	0.00000	100.00000			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			9.87500	98.16493	9.83000	98.26847			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				101.50774		101.48319			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			10.34000	97.06505	10.29500	97.22057			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				101.55892		101.53608			0.00	1,560,000,000	780,000,000
Total NBK19B SPOT									0.00	1,560,000,000	780,000,000

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 NBK19B									0.00	1,560,000,000	780,000,000
NBK19I On 26/06/2017 Spot Bond			100.00000	64.61462	100.00000	64.45637			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20J On 01/06/2026 Spot Bond			10.92000	96.68326	10.88000	96.88334			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				99.51678		99.49103			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21J On 21/07/2027 Spot Bond			11.47000	98.66441	11.43000	98.86864			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.37678		100.35233			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22J On 19/11/2022 Spot Bond			9.50500	102.80256	9.47000	102.93568			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.27511		100.25038			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23J On 19/11/2025 Spot Bond			11.12000	97.85729	11.08000	98.04822			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.23055		100.20536			0.00	0	200,000,000
Total NBK23B SPOT									0.00	0	200,000,000
Total For NBK23B									0.00	0	200,000,000
NBK24J On 19/11/2027 Spot Bond			11.37000	97.60539	11.33000	97.81858			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				100.44405		100.41867			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25J On 17/02/2023 Spot Bond			10.36500	104.30719	10.31500	104.50605			0.00	0	0
Total NBK25A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.33488		100.30825				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	11.62329	100.00000	11.59727				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				100.94586		100.91883				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			11.01000	101.38091	10.97000	101.58395				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				99.96965		99.94738				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			10.37500	101.48052	10.32500	101.68719				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.19937		100.17419				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.82000	101.51103	10.78000	101.71539				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.24840		100.22344				0.00	0	150,000,000
Total NBK29B SPOT										0.00	0	150,000,000
Total For NBK29B										0.00	0	150,000,000
NBK30I On 18/02/2021 Spot Bond				100.27858		100.25269				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				100.30355		100.27835				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.02258		100.00008				0.00	0	0
Total NBK32B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.79218		100.76736				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.48365		100.45754				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				100.49385		100.46720				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.50644		100.47911				0.00	0	50,000,000
Total NBK36B SPOT										0.00	0	50,000,000
Total For NBK36B										0.00	0	50,000,000
NBK37I On 02/08/2019 Spot Bond				100.65867		100.63356				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				100.68407		100.65801				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.28000	107.57860	9.24500	107.63854				0.00	0	20,000,000
Total NBK3A SPOT										0.00	0	20,000,000
Total For NBK3A										0.00	0	20,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	22.98303	100.00000	22.93161				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			11.59500	41.97665	11.55500	42.08332				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				100.76975		100.74246				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.08117		101.05400				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				100.36090		100.33469				0.00	0	0
Total NCLN74 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				101.72637		101.70053				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.51519		101.48985				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				100.68851		100.66403				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				101.80739		101.78036				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	10.37837	100.00000	10.35294				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.37837	100.00000	10.35294				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			10.76500	101.50624	10.72500	101.67546				0.00	0	830,000,000
Total NCLN83 SPOT										0.00	0	830,000,000
Total For NCLN83										0.00	0	830,000,000
NCLN8 On 20/03/2024 Spot Bond				101.79786		101.77097				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			10.80000	100.45639	10.76000	100.62425				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				101.80739		101.78036				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				101.65102		101.62627				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				101.65110		101.62635				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				101.82255		101.79530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.84162		101.81409				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				99.93111		99.90794				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				101.24211		101.21657				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				101.70687		101.67985				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				101.24215		101.21661				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				100.98071		100.95189				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				99.10943		99.08286				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.94000	100.55690	10.90500	100.59829				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				99.42374		99.39357				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				101.28615		101.25735				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.20380		101.17502				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				101.70750		101.67685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.79500	103.16462	11.75000	103.26027				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				101.17414		101.15176				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	110.25461	9.44500	110.22650				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				100.31462		110.95554				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond			100.00000	1.75723	100.00000	1.74951				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				102.15717		102.12422				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	103.27800	10.00000	103.25100				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	100.61539	13.50000	100.57908				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				99.69250		102.45924				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	183.14878	2.48500	183.14130				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	120.25756	2.83000	120.25163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	205.09980	3.45000	205.09256				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	116.84309	3.22000	116.83612				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.50000	160.71912	3.50000	160.70813				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	159.64358	3.57000	159.63237				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			9.29500	103.39671	9.25000	103.50836				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	94.55239	100.00000	94.36177				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.92500	101.68197	9.88000	101.78733				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.16258		100.13864				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.15975		100.13622				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				100.29142		100.26692				0.00	15,702,000,000	7,851,000,000
Total NQ1A19 SPOT										0.00	15,702,000,000	7,851,000,000
Total For NQ1A19										0.00	15,702,000,000	7,851,000,000
NQ1A2 On 22/05/2019 Spot Bond				100.16774		100.14375				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.15797		100.13537				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			10.12500	101.68058	10.08000	101.78494				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.16541		100.14107				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.16353		100.13946				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.17605		100.15019				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			10.32500	101.67921	10.28000	101.78258				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.16729		100.14269				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.16825		100.14351				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.18412		100.15711				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.20287		100.17318				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.17107		100.14593				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.19123		100.16387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.22000	105.39518	9.18500	105.43426				0.00	0	1,293,709,100
Total NRA018 SPOT										0.00	0	1,293,709,100
Total For NRA018										0.00	0	1,293,709,100
NRA02: On 31/10/2022 Spot Bond			10.17000	110.04480	10.12500	110.22296				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			2.47500	179.55545	2.47500	179.54825				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			11.75000	103.14198	11.71000	103.37018				0.00	0	3,940,000,000
Total NRA028 SPOT										0.00	0	3,940,000,000
Total For NRA028										0.00	0	3,940,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.22809	100.00000	12.20103				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				101.91064		101.88479				0.00	0	300,000,000
Total NTC16 SPOT										0.00	0	300,000,000
Total For NTC16										0.00	0	300,000,000
NTC17 On 27/02/2017 Spot Bond				99.99784		99.97562				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				99.92211		99.89937				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				100.84457		100.81820				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.02591		100.00006				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				100.03210		100.00012				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	19.83912	100.00000	19.79105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.15308		100.12867			0.00	0	200,000,000
Total OML02 SPOT									0.00	0	200,000,000
Total For OML02									0.00	0	200,000,000
OML03 On 27/11/2019 Spot Bond			10.44500	97.05591	10.40000	97.13987			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				102.03049		102.00291			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.67000	99.40504	10.62500	99.49747			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			11.30500	98.13983	11.25500	98.30111			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.92000	97.11056	11.88000	97.28014		3,337,600,000,000.00		280,000,000	1,100,000,000
Total OML07 SPOT								3,337,600,000,000.00		280,000,000	1,100,000,000
Total For OML07								3,337,600,000,000.00		280,000,000	1,100,000,000
OML08 On 14/09/2025 Spot Bond				101.98010		101.95328			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.29500	100.60592	11.24500	100.78204			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.92000	99.28927	11.88000	99.46777			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	103.27800	10.00000	103.25100			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				99.82062		99.79768			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				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM27 SPOT										0.00	0	0
Total For PMM27										0.00	0	0
PMM28 On 02/03/2017 Spot Bond				99.93135		99.90848				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				99.86652		99.84391				0.00	0	0
Total PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				99.82159		99.79878				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				100.56359		100.54092				0.00	0	0
Total PMM31 SPOT										0.00	0	0
Total For PMM31										0.00	0	0
PMM32 On 25/05/2017 Spot Bond			100.00000	55.83663	100.00000	51.14300				0.00	0	2,900,000,000
Total PMM32 SPOT										0.00	0	2,900,000,000
Total For PMM32										0.00	0	2,900,000,000
PPC002 On 31/12/2018 Spot Bond				96.88905		96.85874				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				100.53599		100.51049				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	100.46705	10.01500	100.44809				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A3 On 27/01/2028 Spot Bond				100.79899		100.77401				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				100.81679		100.79127				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				100.89324		100.86538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.91100		100.88260			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			9.02000	114.25999	8.98000	114.51074		722,680,220,972,000.00	1,853,955,678,600	487,619,457,800	
Total R186 SPOT								2,680,220,972,000.00	853,955,678,600	487,619,457,800	
Total For R186								2,680,220,972,000.00	853,955,678,600	487,619,457,800	
R197 On 07/12/2023 Spot Bond			1.97500	294.41599	1.97500	294.40815		2,521,482,500,000.00	1,276,700,000	16,659,212,400	
Total R197 SPOT								2,521,482,500,000.00	1,276,700,000	16,659,212,400	
Total For R197								2,521,482,500,000.00	1,276,700,000	16,659,212,400	
R202 On 07/12/2033 Spot Bond			2.04000	243.67839	2.02000	244.32070		2,826,624,000,000.00	1,385,600,000	193,855,825,000	
Total R202 SPOT								2,826,624,000,000.00	1,385,600,000	193,855,825,000	
Total For R202								2,826,624,000,000.00	1,385,600,000	193,855,825,000	
R2023 On 28/02/2023 Spot Bond			8.72500	97.28345	8.67500	97.49124		772,686,419,535,000.00	203,173,228,600	699,559,814,300	
Total R2023 SPOT								2,686,419,535,000.00	203,173,228,600	699,559,814,300	
Total For R2023								2,686,419,535,000.00	203,173,228,600	699,559,814,300	
R203 On 15/09/2017 Spot Bond			7.76500	102.05629	7.73000	102.06148		428,511,500,000,000.00	699,100,000,000	561,450,000,000	
Total R203 SPOT								28,511,500,000,000.00	699,100,000,000	561,450,000,000	
Total For R203								28,511,500,000,000.00	699,100,000,000	561,450,000,000	
R2030 On 31/01/2030 Spot Bond			9.42000	92.01972	9.38500	92.23868		866,880,798,000,000.00	410,496,900,000	743,274,691,200	
Total R2030 SPOT								6,880,798,000,000.00	410,496,900,000	743,274,691,200	
Total For R2030								6,880,798,000,000.00	410,496,900,000	743,274,691,200	
R2032 On 31/03/2032 Spot Bond			9.54000	91.05537	9.50000	91.32758		331,442,440,000,000.00	244,386,000,000	206,051,700,000	
Total R2032 SPOT								11,442,440,000,000.00	244,386,000,000	206,051,700,000	
Total For R2032								11,442,440,000,000.00	244,386,000,000	206,051,700,000	
R2035 On 28/02/2035 Spot Bond			9.68000	95.34541	9.64000	95.64318		456,098,195,232,000.00	253,729,152,400	462,451,651,200	
Total R2035 SPOT								6,098,195,232,000.00	253,729,152,400	462,451,651,200	
Total For R2035								6,098,195,232,000.00	253,729,152,400	462,451,651,200	
R2037 On 31/01/2037 Spot Bond			9.73000	91.99071	9.69500	92.24828		259,163,273,000,000.00	540,510,100,000	838,980,600,000	
Total R2037 SPOT								9,163,273,000,000.00	540,510,100,000	838,980,600,000	
Total For R2037								9,163,273,000,000.00	540,510,100,000	838,980,600,000	
R204 On 21/12/2018 Spot Bond			7.97000	103.56680	7.93500	103.61016		837,031,476,900,000.00	105,022,770,000	398,187,400,000	
Total R204 SPOT								7,031,476,900,000.00	105,022,770,000	398,187,400,000	
Total For R204								7,031,476,900,000.00	105,022,770,000	398,187,400,000	
R2040 On 31/01/2040 Spot Bond			9.77500	95.87517	9.73500	96.19462		772,647,375,000,000.00	181,345,000,000	510,731,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2040 SPOT									'2,647,375,000,000.00	181,345,000,000	510,731,100,000
Total For R2040									'2,647,375,000,000.00	181,345,000,000	510,731,100,000
R2044 On 31/01/2044 Spot Bond			9.77000	93.19515	9.73000	93.51957			824,239,730,764,000.00	84,364,353,200	607,572,626,600
Total R2044 SPOT									24,239,730,764,000.00	84,364,353,200	507,572,626,600
Total For R2044									24,239,730,764,000.00	84,364,353,200	507,572,626,600
R2048 On 28/02/2048 Spot Bond			9.75000	92.41650	9.71000	92.74919			443,240,593,300,000.00	250,588,778,800	341,028,439,400
Total R2048 SPOT									13,240,593,300,000.00	250,588,778,800	341,028,439,400
Total For R2048									13,240,593,300,000.00	250,588,778,800	341,028,439,400
R207 On 15/01/2020 Spot Bond			8.24500	99.99026	8.20000	100.08841			905,516,194,500,000.00	109,826,100,000	380,011,650,000
Total R207 SPOT									15,516,194,500,000.00	109,826,100,000	380,011,650,000
Total For R207									15,516,194,500,000.00	109,826,100,000	380,011,650,000
R208 On 31/03/2021 Spot Bond			8.44000	95.06630	8.39500	95.19965			850,819,520,000,000.00	100,808,000,000	821,715,275,600
Total R208 SPOT									50,819,520,000,000.00	100,808,000,000	321,715,275,600
Total For R208									50,819,520,000,000.00	100,808,000,000	321,715,275,600
R209 On 31/03/2036 Spot Bond			9.63000	71.61058	9.59000	71.86078			919,321,331,138,000.00	199,306,472,600	878,458,178,800
Total R209 SPOT									19,321,331,138,000.00	199,306,472,600	378,458,178,800
Total For R209									19,321,331,138,000.00	199,306,472,600	378,458,178,800
R210 On 31/03/2028 Spot Bond			2.01000	185.71203	2.01000	185.70685			241,622,502,000,000.00	120,210,200,000	111,492,454,600
Total R210 SPOT									11,622,502,000,000.00	120,210,200,000	111,492,454,600
Total For R210									11,622,502,000,000.00	120,210,200,000	111,492,454,600
R211 On 31/01/2017 Spot Bond			3.80000	141.94978	4.10000	141.86482			19,000,000,000,000.00	5,000,000,000	79,821,182,100
Total R211 SPOT									19,000,000,000,000.00	5,000,000,000	79,821,182,100
Total For R211									19,000,000,000,000.00	5,000,000,000	79,821,182,100
R212 On 31/01/2022 Spot Bond			2.04000	146.96487	2.04000	146.96076			3,539,604,000,000.00	1,735,100,000	157,560,783,700
Total R212 SPOT									3,539,604,000,000.00	1,735,100,000	157,560,783,700
Total For R212									3,539,604,000,000.00	1,735,100,000	157,560,783,700
R213 On 28/02/2031 Spot Bond			9.44000	82.81523	9.40000	83.06246			879,124,766,880,000.00	199,059,827,000	737,418,756,600
Total R213 SPOT									9,124,766,880,000.00	199,059,827,000	737,418,756,600
Total For R213									9,124,766,880,000.00	199,059,827,000	737,418,756,600
R214 On 28/02/2041 Spot Bond			9.70000	71.92415	9.66000	72.18556			942,473,340,000,000.00	97,162,200,000	904,722,600,000
Total R214 SPOT									12,473,340,000,000.00	97,162,200,000	904,722,600,000
Total For R214									12,473,340,000,000.00	97,162,200,000	904,722,600,000
R330C On 21/12/2016 Spot Bond			7.18000	99.56910	7.18000	99.54960			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	74.25083	8.54000	74.23386			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	46.87555	9.05000	46.86422				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				100.90159		100.87577				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				100.83735		100.81333				0.00	0	0
Total RCG01C SPOT										0.00	0	0
Total For RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				102.52507		102.49599				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				101.46996		101.44476				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	90.44925	100.00000	90.23130				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	90.44925	100.00000	90.23130				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				102.72203		102.69600				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	86.89838	100.00000	86.69722				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	55.87162	100.00000	55.73627				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	97.48554	100.00000	97.23101				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	99.06036	100.00000	98.79761				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB6 On 31/03/2018 Spot Bond			100.00000	44.67281	100.00000	44.56458			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	64.02805	100.00000	64.50803			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.64708	100.00000	10.31448			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	42.50333	100.00000	43.02836			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	29.22252	100.00000	29.14466			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	12.82657	100.00000	13.43478			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.92494		101.90023			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.49485		100.47317			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				99.99834		99.97435			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				102.57203		102.54569			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	25.37816	100.00000	25.31600			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				101.53504		101.50972			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 30/09/2021 Spot Bond				101.46230		101.43621			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				99.93988		99.91967			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0
Total RDFC28/JIBAR SPOT									0.00	0	0
Total For RDFC28/JIBAR									0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				101.58487		101.55953			0.00	0	0
Total RDFC30 SPOT									0.00	0	0
Total For RDFC30									0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				104.14247		104.11945			0.00	0	0
Total RDFC31 SPOT									0.00	0	0
Total For RDFC31									0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				99.93307		99.91078			0.00	0	0
Total RDFC32 SPOT									0.00	0	0
Total For RDFC32									0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				99.93468		99.91272			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				100.78229		100.75783			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				101.28217		101.25822			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.19121		100.16521			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	39.68229	100.00000	39.58616			0.00	0	0
Total REB01/JIBAR SPOT									0.00	0	0
Total For REB01/JIBAR									0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.20806		100.18168			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REBC0 On 19/05/2017 Spot Bond				100.15823		100.13560				0.00	0	0
Total REBC04 SPOT										0.00	0	0
Total For REBC04										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				101.79701		101.76356				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				101.89368		101.85843				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				102.27277		102.23049				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				100.39863		100.36510				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01I On 02/03/2018 Spot Bond			100.00000	45.11394	100.00000	45.00345				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	22.97413	100.00000	22.91786				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	13.93988	100.00000	13.90575				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	10.31901	100.00000	10.29374				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				100.67321		100.64824				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.55524		100.52937				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.00000			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				102.07839		102.05383			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.11745		101.09228			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				103.30095		103.27803			0.00	0	0
Total RES33 SPOT									0.00	0	0
Total For RES33									0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.09319		100.06995			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.09447		100.07090			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				100.98905		100.96286			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				97.92095		97.85191			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				89.11652		89.06847			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	105.33775	12.35000	105.30345			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	18.08828	100.00000	18.04447			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP011 On 31/08/2018 Spot Bond			100.00000	26.15020	100.00000	26.08615			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	16.85594	100.00000	16.83529			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.59230		100.54648			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				52.36643		52.29599			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.98000	101.01300	9.93500	101.14320			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.39500	100.12422	10.34500	100.33516			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			11.15000	98.89043	11.11000	99.11195			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	97.33333	100.00000	97.07447			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	97.33333	100.00000	97.07447			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	97.33333	100.00000	97.07447			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			8.55000	99.88301	8.55000	99.90638			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.27800	10.00000	103.25100			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.75500	99.85954	9.72000	99.86638			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				101.01051		100.98507			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.41649		101.38890			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				99.00165		98.97276			0.00	2,700,000,000	1,350,000,000
Total SBK17 SPOT									0.00	2,700,000,000	1,350,000,000
Total For SBK17									0.00	2,700,000,000	1,350,000,000
SBK18 On 24/10/2020 Spot Bond				99.22780		99.19889			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.95507		100.92775			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.93249		100.90508			0.00	0	50,000,000
Total SBK20 SPOT									0.00	0	50,000,000
Total For SBK20									0.00	0	50,000,000
SBK21 On 28/01/2025 Spot Bond				100.67876		100.64825			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.17124		100.14336			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			12.32500	97.04024	12.27500	97.20017			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				100.73316		100.70197			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.94158	100.00000	11.91265				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				101.43907		101.40707				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			12.18000	101.38321	12.13500	101.50078				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.47000	99.79614	9.43500	99.81431				0.00	0	5,560,000,000
Total SBK9 SPOT										0.00	0	5,560,000,000
Total For SBK9										0.00	0	5,560,000,000
SBN33 On 15/09/2017 Spot Bond			9.16500	101.00218	9.13000	101.00339				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				102.01442		101.99070				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			8.37500	102.05453	8.34000	102.05862				0.00	0	700,000,000
Total SBS13 SPOT										0.00	0	700,000,000
Total For SBS13										0.00	0	700,000,000
SBS16 On 22/09/2018 Spot Bond				101.99683		101.97130				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				102.68124		102.65505				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			9.87500	105.50798	9.83000	105.64385				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.74000	96.34248	10.70000	96.54265				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				101.45548		101.42986				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond				100.15248		100.22332			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.63933		100.70947			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			9.00000	99.83598	8.96500	99.88813		439,787,907,900,000.00	48,865,323,100	48,865,323,100	
Total SBS25 SPOT								19,787,907,900,000.00	48,865,323,100	48,865,323,100	
Total For SBS25								19,787,907,900,000.00	48,865,323,100	48,865,323,100	
SBS26 On 28/02/2017 Spot Bond			100.00000	80.04386	100.00000	79.86871		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			10.62500	100.29398	10.57500	100.51025		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				100.91448		100.89137		0.00	0	0	
Total SBS28 SPOT								0.00	0	0	
Total For SBS28								0.00	0	0	
SBS29 On 12/06/2019 Spot Bond			8.99000	103.36306	8.95500	103.41584		0.00	0	0	
Total SBS29 SPOT								0.00	0	0	
Total For SBS29								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			10.96000	84.05488	10.92000	84.23726		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				101.35797		101.33434		0.00	0	200,000,000	
Total SBS30 SPOT								0.00	0	200,000,000	
Total For SBS30								0.00	0	200,000,000	
SBS31 On 27/06/2027 Spot Bond			10.19000	101.95722	10.84000	97.97608		0.00	0	48,000,000,000	
Total SBS31 SPOT								0.00	0	48,000,000,000	
Total For SBS31								0.00	0	48,000,000,000	
SBS32 On 19/09/2017 Spot Bond				101.83626		101.81248		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				101.69744		101.67252		0.00	0	0	
Total SBS33 SPOT								0.00	0	0	
Total For SBS33								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			10.82000	98.21891	10.78000	98.39287			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				100.92354		100.89946			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				100.63987		100.61469			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.25500	99.20109	9.21000	99.29547			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			10.58000	94.99758	10.54000	95.17508			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			11.01000	94.28876	10.97000	94.51859			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			10.21000	94.15167	10.16500	94.29128			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				100.56919		100.51107			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			10.00500	100.34824	9.95500	100.54173			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			10.59000	100.77278	10.55000	100.97270			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			10.76000	100.87684	10.72000	101.10264			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				100.46209		100.43731			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS45 On 15/02/2021 Spot Bond				100.83616		100.81089			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			10.01500	105.92107	9.96500	106.12487			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				100.82199		100.79628			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.27500	272.49521	3.27500	272.47842			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			4.75000	141.71891	5.05000	141.63057			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	120.69090	100.00000	120.41284			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	120.69090	100.00000	120.41284			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			3.59000	199.12372	3.57000	203.11502			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	66.96481	100.00000	66.80080			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				101.76882		101.73255				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				101.76894		101.73267				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	95.80052	100.00000	95.54974				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			5.45000	141.54929	5.75000	141.45847				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	101.00168	6.50000	100.98408				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.07685		102.05482				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.20211		102.17753				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.03500	103.48635	9.00000	103.48091				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	103.64489	8.75000	103.62064				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				102.78709		102.76256				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	103.27800	10.00000	103.25100				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.92484		101.90012			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				101.75556		101.72982			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	99.72678	100.00000	99.45504			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			9.36500	102.80084	9.33000	102.80089			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				100.56686		100.44139			0.00	0	200,000,000
Total SHS22 SPOT									0.00	0	200,000,000
Total For SHS22									0.00	0	200,000,000
SHS23 On 29/06/2018 Spot Bond				101.51904		101.49362			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				101.56868		101.54243			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			10.34000	102.59719	10.29500	102.69987			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				101.56868		101.54243			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				101.63940		101.61355			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	23.34393	100.00000	23.28675			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			9.72500	100.89933	9.69000	100.92691			0.00	0	0
Total SLI3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.37269		100.34562				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.35524		100.32944				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.36444		100.33796				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				100.37030		100.34341				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				100.37382		100.34667				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				100.40074		100.37168				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				100.40828		100.37866				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.96500	101.15165	8.93000	101.15343				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				101.30318		101.27526				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			11.42500	103.05191	11.37500	103.24514				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SPDA1 On 21/08/2021 Spot Bond				100.20322		100.17740				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				100.33548		100.31108				0.00	0	0
Total SPDA4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.19187		100.16750				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.19616		100.17126				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.19402		100.16998				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.19970		100.17495				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.20004		100.17465				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				99.74973		102.12529				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				100.77381		100.74637				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				101.05844		101.03308				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			10.22000	94.91225	10.17500	95.00764				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN00: On 01/03/2017 Spot Bond				99.95205		99.92789				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				101.67962		101.65288				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				100.90037		100.87386				0.00	640,000,000	160,000,000
Total SSN003 SPOT										0.00	640,000,000	160,000,000

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 SSN003										0.00	640,000,000	160,000,000
SSN00: On 31/03/2021 Spot Bond			10.01000	89.85190	9.96500	89.97235				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			10.01000	89.85190	9.96500	89.97235				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.66500	96.29528	9.62000	96.38508				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				101.81365		101.78707				0.00	500,000,000	150,000,000
Total SSN008 SPOT										0.00	500,000,000	150,000,000
Total For SSN008										0.00	500,000,000	150,000,000
SSN00: On 15/09/2017 Spot Bond			8.64500	101.39158	8.61000	101.39426				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			2.82000	120.34657	2.82000	120.34067				0.00	0	5,000,000,000
Total SSN011 SPOT										0.00	0	5,000,000,000
Total For SSN011										0.00	0	5,000,000,000
SSN01: On 21/12/2018 Spot Bond			9.61500	100.55457	9.61500	100.52877				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	100.06859	8.50000	100.04573				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			11.04000	101.37183	11.00000	101.57657				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			11.31000	71.55319	11.27000	71.74814				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				100.98477		100.95869				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				101.04089		101.01594				0.00	0	0
Total SSN026 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.65354		101.62720				0.00	60,000,000	20,000,000
Total SSN027 SPOT										0.00	60,000,000	20,000,000
Total For SSN027										0.00	60,000,000	20,000,000
SSN02: On 16/10/2019 Spot Bond				95.35021		95.32423				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				99.77975		99.75174				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.02420		100.09320				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				101.81110		101.78514				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				99.92772		99.90349				0.00	90,000,000	30,000,000
Total SSN034 SPOT										0.00	90,000,000	30,000,000
Total For SSN034										0.00	90,000,000	30,000,000
SSN03: On 17/11/2020 Spot Bond				100.31279		100.28630				0.00	90,000,000	30,000,000
Total SSN035 SPOT										0.00	90,000,000	30,000,000
Total For SSN035										0.00	90,000,000	30,000,000
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				99.94896		99.92337				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	103.24573	9.55000	103.21956				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				100.31472		100.29010				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				101.19352		101.16736				0.00	0	0
Total SSN040 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			10.12500	99.63585	10.07500	99.85016				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SY131E On 28/11/2016 Spot Bond				100.00000	0.00000	99.74331				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				50.00650		50.62371				0.00	0	0
Total SY1318 SPOT										0.00	0	0
Total For SY1318										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.97000	95.84882	9.93000	96.04640				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.19509		100.17032				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.20262		100.17691				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			9.89500	100.40180	9.85000	100.47972				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.19444		100.17035				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.20222		100.17715				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			9.79500	104.74746	9.75000	104.86004				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.18707		100.16391				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.19444		100.17035				0.00	0	0
Total T13A14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.20180		100.17679				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.89500	104.03891	9.85000	104.15055				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.19939		100.17408				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.20468		100.17870				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			9.84500	102.29652	9.80000	102.40751				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				99.82142		99.79930				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				101.57495		101.55145				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.22306		101.19808				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				101.29738		101.27270				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				101.32517		101.29995				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.74455		100.72050				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				100.02268		100.00018				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				100.77476		100.74976				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				100.80061		100.77478				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				100.27361		100.25023				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				101.16138		101.13637				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	102.83623	7.83000	102.81476				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				101.03257		101.00722				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	102.67762	7.39000	102.65737				0.00	0	1,400,000,000
Total TH10A6 SPOT										0.00	0	1,400,000,000
Total For TH10A6										0.00	0	1,400,000,000
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				101.03257		101.00722				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	102.59468	7.16000	102.57507				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				101.08829		101.06159				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				101.08374		101.05715				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				101.19279		101.16358				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				101.17803		101.14918				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				101.62315		101.58356				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				101.57229		101.53393				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				101.00299		100.97835				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.03939		101.01387				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	103.16035	8.73000	103.13640				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				100.84898		100.82418				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				101.03257		101.00721				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.97000	100.35382	9.93500	100.37821				0.00	0	730,000,000
Total TH11A6 SPOT										0.00	0	730,000,000

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 TH11A6										0.00	0	730,000,000
TH11A7 On 18/07/2041 Spot Bond				100.75180		100.72702				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				101.03257		101.00721				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				101.09055		101.06380				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				101.07805		101.05160				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				101.07350		101.04716				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.19051		101.16135				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.18597		101.15692				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				101.14622		101.11813				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				101.54399		101.50631				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				101.54851		101.51073				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				101.52590		101.48866				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.19294		100.16844				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				100.19832		100.17315				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			9.84500	100.88317	9.80000	100.96148				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.19509		100.17032				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				100.20262		100.17691				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			9.75500	99.44522	9.71000	99.52341				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.19401		100.16938				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.20262		100.17691				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			9.86500	98.59149	9.82000	98.66893				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				100.21228		100.18537				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				100.21228		100.18537				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				100.21228		100.18537				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				100.21228		100.18537				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				100.22945		100.20039				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.22945		100.20039				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.22945		100.20039				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.22924		100.20020				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.29889		100.26115				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.29889		100.26115				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.43333		100.39570				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.29761		100.26003				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.19014		100.16599				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.19487		100.17013				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.20253		100.17683				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.99500	100.44563	9.95000	100.55482				0.00	0	900,000,000
Total TH13A4 SPOT										0.00	0	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 For TH13A4										0.00	0	900,000,000
TH13A4 On 21/08/2018 Spot Bond				100.19035		100.16618				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				100.19509		100.17032				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				99.67670		99.65048				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			9.88500	101.80863	9.84000	101.91913				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				100.18707		100.16391				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B0 On 21/08/2020 Spot Bond				100.21218		100.18527				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				100.21239		100.18546				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				100.21334		100.18687				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				100.20914		100.18321				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				100.21154		100.18471				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C0 On 21/08/2020 Spot Bond				100.22717		100.19838				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.22888		100.19987				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				100.22379		100.19602			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.22798		100.19968			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.23893		100.20866			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.29751		100.25991			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.29751		100.25991			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.29640		100.25951			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.29331		100.25680			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.30175		100.26362			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A: On 21/11/2017 Spot Bond				100.26928		100.24597			0.00	0	0
Total TH14A1 SPOT									0.00	0	0
Total For TH14A1									0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.29330		100.26798			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.30240		100.27628			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.98000	100.67225	9.93500	100.81917			0.00	0	200,000,000
Total TH14A4 SPOT									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A4										0.00	0	200,000,000
TH14B On 21/11/2021 Spot Bond				100.32182		100.29406				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.33771		100.30861				0.00	2,000,000,000	1,000,000,000
Total TH14C1 SPOT										0.00	2,000,000,000	1,000,000,000
Total For TH14C1										0.00	2,000,000,000	1,000,000,000
TH14D On 21/11/2021 Spot Bond				100.43257		100.39543				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.99959		100.97502				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				101.05076		101.02497				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	6.39468	101.06155	6.37905				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3 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
THE9A6 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2039 Spot Bond				101.11896		101.09152				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2039 Spot Bond				101.26086		101.23001				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				101.58354		101.54490				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.93500	94.07170	9.89000	94.15858				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	20.21866	100.00000	20.18040				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	103.27800	10.00000	103.25100				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			8.53500	101.02096	8.50000	101.02948				0.00	0	21,600,000,000
Total TN17 SPOT										0.00	0	21,600,000,000
Total For TN17										0.00	0	21,600,000,000
TN17/R On 14/11/2017 Spot Bond			100.00000	51.27775	100.00000	51.16300				0.00	0	0
Total TN17/R203 SPOT										0.00	0	0
Total For TN17/R203										0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.88000	104.01167	9.83500	104.12568				0.00	0	48,918,495,357

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN20 SPOT										0.00	0	48,918,495,357
Total For TN20										0.00	0	48,918,495,357
TN20/R On 17/09/2020 Spot Bond			100.00000	16.47801	100.00000	16.44113				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	6.14646	100.00000	6.13157				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			10.48500	102.19656	10.43500	102.41279				0.00	0	22,630,000,000
Total TN23 SPOT										0.00	0	22,630,000,000
Total For TN23										0.00	0	22,630,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.69275	100.00000	11.66658				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			11.02000	94.21970	10.98000	94.40075				0.00	0	28,480,000,000
Total TN25 SPOT										0.00	0	28,480,000,000
Total For TN25										0.00	0	28,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.97098	100.00000	11.94464				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			11.05500	86.86119	11.01500	87.06246				0.00	0	12,400,000,000
Total TN27 SPOT										0.00	0	12,400,000,000
Total For TN27										0.00	0	12,400,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.21673	100.00000	9.19611				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			11.46500	94.81998	11.43000	95.01966				0.00	0	8,800,000,000
Total TN30 SPOT										0.00	0	8,800,000,000
Total For TN30										0.00	0	8,800,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.16411	8.00000	122.13779				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			11.84000	92.86079	11.80000	93.12473				0.00	0	4,000,000,000
Total TN40 SPOT										0.00	0	4,000,000,000
Total For TN40										0.00	0	4,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.47791	10.75000	101.44872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.24570		100.22135				0.00	0	4,830,300
Total TNF18 SPOT										0.00	0	4,830,300
Total For TNF18										0.00	0	4,830,300
TORQ1 On 15/08/2026 Spot Bond				100.40299		100.37377				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.27518		100.24947				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				100.45927		100.42602				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.35035		100.32489				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				100.35788		100.33188				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				100.36917		100.34236				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	103.27800	10.00000	103.25100				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				101.32162		101.29738				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				101.32703		101.30225				0.00	4,000,000,000	2,000,000,000
Total TPDA03 SPOT										0.00	4,000,000,000	2,000,000,000
Total For TPDA03										0.00	4,000,000,000	2,000,000,000
TPDA0: On 10/04/2019 Spot Bond				101.06781		101.04307				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				99.97757		99.95505				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.94000	98.56656	9.89500	98.68518				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	99.97234	10.00000	99.94469				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	99.97303	9.75000	99.94607				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	9.97335	100.00000	9.94678				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.84349		101.81896				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				101.92846		101.90278				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			10.14500	102.88635	10.10000	103.00358				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				101.84557		101.82100				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				101.92846		101.90278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond			9.94500	103.43015	9.90000	103.53781				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				102.06324		102.03575				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B1 On 14/12/2020 Spot Bond				102.11507		102.08688				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				102.33269		102.30158				0.00	0	800,000,000
Total TRA2C1 SPOT										0.00	0	800,000,000
Total For TRA2C1										0.00	0	800,000,000
TRA2C1 On 14/12/2020 Spot Bond				102.41557		102.38334				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				102.95397		102.91446				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D1 On 14/12/2020 Spot Bond				102.95397		102.91446				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.89748		101.87221				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	9.27680	100.00000	9.25409				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	9.87864	100.00000	9.85445				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				101.94934		101.92338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	10.23974	100.00000	10.21466				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				101.95971		101.93361				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	10.54065	100.00000	10.51484				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				102.25007		102.22007				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	14.21183	100.00000	14.17702				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				102.89244		102.85377				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2024 Spot Bond			100.00000	18.24410	100.00000	18.19942				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	18.39340	100.00000	18.34884				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	3.77483	100.00000	3.76569				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19C On 24/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP20C On 08/12/2016 Spot Bond				99.81573		99.79525				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP20Z On 02/02/2017 Spot Bond				98.56684		98.54479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP202 On 16/02/2017 Spot Bond				98.26789		98.24596				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP203 On 02/03/2017 Spot Bond				97.88753		97.86482				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP205 On 16/03/2017 Spot Bond				97.62228		97.60026				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP206 On 28/04/2017 Spot Bond				96.63508		96.61265				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP207 On 11/05/2017 Spot Bond				96.33750		96.31503				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP209 On 25/05/2017 Spot Bond				96.01502		95.99251				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP210 On 08/06/2017 Spot Bond				95.71200		95.68955				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP211 On 22/12/2016 Spot Bond				99.50999		99.48868				0.00	0	0
Total TSP212 SPOT										0.00	0	0
Total For TSP212										0.00	0	0
TSP212 On 22/06/2017 Spot Bond				95.43216		95.40988				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP213 On 05/01/2017 Spot Bond				99.21706		99.19531				0.00	0	0
Total TSP214 SPOT										0.00	0	0
Total For TSP214										0.00	0	0
TSP214 On 06/07/2017 Spot Bond				95.11810		95.09581				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP215 On 19/01/2017 Spot Bond				98.89689		98.87526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP216 SPOT										0.00	0	0
Total For TSP216										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.87998		100.85851				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				94.51730		94.49510				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				94.24055		94.21848				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	18.85068	100.00000	18.80501				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				100.94148		100.91939				0.00	0	0
Total TWC187 SPOT										0.00	0	0
Total For TWC187										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				100.30592		100.28416				0.00	0	0
Total TWC193 SPOT										0.00	0	0
Total For TWC193										0.00	0	0
TWC19 On 28/11/2016 Spot Bond				100.00000	0.00000	102.10552				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				100.26240		100.24066				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				102.08404		102.06255				0.00	0	0
Total TWC196 SPOT										0.00	0	0
Total For TWC196										0.00	0	0
TWC19 On 20/02/2017 Spot Bond				100.17485		100.15322				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				102.04523		102.02370				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				101.93759		101.91606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC200 SPOT										0.00	0	0
Total For TWC200										0.00	0	0
TWC20 On 27/02/2017 Spot Bond				100.02152		100.00000				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				101.07644		101.05491				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				101.09398		101.07186				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				101.03207		101.01056				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				100.69690		100.67498				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC20 On 16/01/2017 Spot Bond				100.99032		100.96879				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				100.83962		100.81809				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				100.68892		100.66739				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				100.37519		100.35435				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				100.38752		100.36599				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				100.32293		100.30140				0.00	0	0
Total TWC211 SPOT										0.00	0	0
Total For TWC211										0.00	0	0
TWC21 On 15/02/2017 Spot Bond				100.28019		100.25864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC212 SPOT										0.00	0	0
Total For TWC212										0.00	0	0
TWC21 On 24/02/2017 Spot Bond			100.00000	80.75221	100.00000	80.57395				0.00	0	0
Total TWC213 SPOT										0.00	0	0
Total For TWC213										0.00	0	0
TWC21 On 16/05/2017 Spot Bond			100.00000	50.43510	100.00000	50.00000				0.00	0	0
Total TWC214 SPOT										0.00	0	0
Total For TWC214										0.00	0	0
TWC21 On 27/02/2017 Spot Bond			100.00000	80.21978	100.00000	0.00000				0.00	0	0
Total TWC215 SPOT										0.00	0	0
Total For TWC215										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.09000	104.63776	10.04500	104.76433				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.99000	104.32577	10.95000	104.52740				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	8.21891	100.00000	8.20263				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	8.30240	100.00000	8.28229				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	8.55298	100.00000	8.53225				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.85310	100.00000	8.83165				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	9.82880	100.00000	9.79812				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	10.39014	100.00000	10.34444				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	15.80653	100.00000	15.66669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.03553	100.00000	8.01962				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.21118	100.00000	8.19129				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	8.34127	100.00000	8.32106				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	8.62316	100.00000	8.60227				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	9.58106	100.00000	9.55115				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	11.13518	100.00000	11.10042				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	15.50727	100.00000	15.37008				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				101.97945		101.95616				0.00	0	0
Total VKC17 SPOT										0.00	0	0
Total For VKC17										0.00	0	0
VKC18 On 29/03/2017 Spot Bond				101.41972		101.39682				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	44.70034	100.00000	44.59206				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				100.52077		100.49532				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				101.51826		101.49328				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.51339		100.48829				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				99.79060		99.76675				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				101.54398		101.51814				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	7.73350	100.00000	7.71818				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	7.96321	100.00000	7.94391				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	9.69463	100.00000	9.67114				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.02669	100.00000	5.01451				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	9.63197	100.00000	9.60190				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	10.20830	100.00000	10.16341				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	15.32353	100.00000	15.18797				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	7.55012	100.00000	7.53517				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	7.87198	100.00000	7.85291				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.90656	100.00000	9.88255				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	4.79675	100.00000	4.78513				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.32767	100.00000	9.29855				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	9.96538	100.00000	9.92157				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	14.95599	100.00000	14.82368				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	0.00115	100.00000	0.00115				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	9.05870	100.00000	9.01886				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			2.62000	248.24487	2.62000	248.23405				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.25000	100.41464	8.21500	100.40958				0.00	0	496,085,800
Total WSP2 SPOT										0.00	0	496,085,800
Total For WSP2										0.00	0	496,085,800
WSP2f On 28/05/2017 Spot Bond			100.00000	69.98624	100.00000	69.85806				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			8.53000	101.06176	8.49500	101.11631				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			8.88500	100.36365	8.84000	100.47280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.15500	99.46323	9.11000	99.60121				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	11.39261	100.00000	11.36712				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			7.91500	80.25140	7.88000	80.31087				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										62,962,477,153,588,000.00	359,217,590,700	340,258,681,570
Total for SPOT :										62,962,477,153,588,000.00	359,217,590,700	340,258,681,570
Total Futures										62,962,477,298,283,400.00	359,217,592,310	340,259,478,413
Total Options										0.00	0	37,005
Grand Total:										62,962,477,298,283,400.00	359,217,592,310	340,259,515,418