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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2016

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			10.70349	78.36082	10.72812	78.20776			0.00	0	8,849
ES33 On 04/05/2017 Bond Future			10.78713	76.09612	10.81294	75.93793			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.86439	77.62861	10.88856	77.48236			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			801.32000	0.80132	648,260		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			738.31000	0.73831	585,250		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			864.41000	0.86441	711,350		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			1,635.46000	1.63546	1,477,270		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			1,572.28000	1.57228	1,414,090		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			1,698.71000	1.69871	1,540,520		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2017	Bond Future	10.53	Put			2,214.60000	2.21460	2,068,350		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Put			2,151.51000	2.15151	2,005,260		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			2,088.50000	2.08850	1,942,250		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			10.81864	82.49730	10.83270	82.39738			0.00	0	8,777
ES42	On	04/05/2017	Bond Future			10.90157	79.84462	10.91644	79.74041			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.97718	81.45291	10.99022	81.36263			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			128.96617	128.96617	129.02635	129.02635			0.00	0	3,255
I2025	On	04/05/2017	Bond Future			131.49096	131.49096	131.54864	131.54864			0.00	0	0
I2025	On	03/08/2017	Bond Future			132.81334	132.81334	132.89760	132.89760			0.00	0	0
Total I2025 Future												0.00	0	3,255
I2025	On	02/02/2017	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Put			963.65000	0.96365	1,023,830		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			973.65000	0.97365	1,033,830		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			983.65000	0.98365	1,043,830		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			1,031.36000	1.03136	1,089,040		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			1,011.36000	1.01136	1,069,040		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			1,021.36000	1.02136	1,079,040		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			1,062.40000	1.06240	1,146,660		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			1,072.40000	1.07240	1,156,660		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			1,082.40000	1.08240	1,166,660		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,255
I2033	On	02/02/2017	Bond Future			107.92162	107.92162	107.97059	107.97059			0.00	0	5,474
I2033	On	04/05/2017	Bond Future			108.99517	108.99517	109.04198	109.04198			0.00	0	0
I2033	On	03/08/2017	Bond Future			111.19593	111.19593	111.26478	111.26478			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Future												0.00	0	5,474
I2033	On	02/02/2017	Bond Future	109.72	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Put			1,749.41000	1.74941	1,798,380		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			1,729.41000	1.72941	1,778,380		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			1,739.41000	1.73941	1,788,380		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			1,788.02000	1.78802	1,834,830		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			1,798.02000	1.79802	1,844,830		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			1,808.02000	1.80802	1,854,830		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			1,875.22000	1.87522	1,944,070		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			1,855.22000	1.85522	1,924,070		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			1,865.22000	1.86522	1,934,070		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,474
I2038	On	02/02/2017	Bond Future			134.62539	134.62539	134.68826	134.68826			0.00	0	22,835
I2038	On	04/05/2017	Bond Future			137.26097	137.26097	137.32115	137.32115			0.00	0	0
I2038	On	03/08/2017	Bond Future			138.53338	138.53338	138.62133	138.62133			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			2,371.74000	2.37174	2,434,610		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			2,381.74000	2.38174	2,444,610		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Put			2,361.74000	2.36174	2,424,610		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			2,468.85000	2.46885	2,529,030		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			2,448.85000	2.44885	2,509,030		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			2,458.85000	2.45885	2,519,030		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			2,558.67000	2.55867	2,646,620		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0

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I2038	On	03/08/2017	Bond Future	141.16	Put			2,538.67000	2.53867	2,626,620		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			2,548.67000	2.54867	2,636,620		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,835
I2046	On	02/02/2017	Bond Future			134.77783	134.77783	134.83917	134.83917			0.00	0	18,352
I2046	On	04/05/2017	Bond Future			135.88812	135.88812	135.94707	135.94707			0.00	0	0
I2046	On	03/08/2017	Bond Future			138.63198	138.63198	138.71821	138.71821			0.00	0	0
Total I2046 Future												0.00	0	18,352
I2046	On	02/02/2017	Bond Future	137.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Put			2,290.83000	2.29083	2,352,170		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Put			2,300.83000	2.30083	2,362,170		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Put			2,310.83000	2.31083	2,372,170		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			2,372.93000	2.37293	2,431,880		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			2,382.93000	2.38293	2,441,880		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			2,392.93000	2.39293	2,451,880		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			2,451.79000	2.45179	2,538,020		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			2,461.79000	2.46179	2,548,020		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			2,471.79000	2.47179	2,558,020		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	18,352
I2050	On	02/02/2017	Bond Future			143.91734	143.91734	143.98421	143.98421			0.00	0	24,754
I2050	On	04/05/2017	Bond Future			146.73492	146.73492	146.79860	146.79860			0.00	0	0
I2050	On	03/08/2017	Bond Future			148.03590	148.03590	148.12916	148.12916			0.00	0	0
Total I2050 Future												0.00	0	24,754
I2050	On	02/02/2017	Bond Future	144.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Put			975.79000	0.97579	1,042,660		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			985.79000	0.98579	1,052,660		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			995.79000	0.99579	1,062,660		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	04/05/2017	Bond Future	147.83	Put			1,031.40000	1.03140	1,095,080		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			1,041.40000	1.04140	1,105,080		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			1,051.40000	1.05140	1,115,080		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			1,110.84000	1.11084	1,204,100		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			1,090.84000	1.09084	1,184,100		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			1,100.84000	1.10084	1,194,100		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,754
R186	On	02/02/2017	Bond Future			9.07140	110.54866	9.11078	110.28029		9.19	68,097,974.56	616	112,731
R186	On	04/05/2017	Bond Future			9.11944	112.70628	9.16091	112.42963		8.98	0.00	0	0
R186	On	03/08/2017	Bond Future			9.15875	109.67037	9.19862	109.40990		9.14	0.00	0	0
Total R186 Future												68,097,974.56	616	112,731
R186	On	02/02/2017	Bond Future	8.00	Call			85.04000	0.08504	105,230	8.95	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.00	Put			8,009.05000	8.00905	7,760,870	8.95	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			3,016.46000	3.01646	3,237,540	9.58	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			1,072.52000	1.07252	1,025,230	9.58	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			5,139.72000	5.13972	4,933,280	9.09	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			600.43000	0.60043	685,990	9.14	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.79	Put			3,174.43000	3.17443	3,023,290	9.21	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			984.61000	0.98461	1,104,030	9.22	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			868.72000	0.86872	832,040	9.64	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.37	Call			309.96000	0.30996	364,430	9.07	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			5,511.06000	5.51106	5,297,160	9.07	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			372.15000	0.37215	434,080	9.09	0.00	0	750
R186	On	02/02/2017	Bond Future	8.87	Put			2,806.80000	2.80680	2,673,190	9.26	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,229.16000	1.22916	1,370,450	9.28	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			4,151.60000	4.15160	3,968,790	9.14	0.00	0	0
R186	On	02/02/2017	Bond Future	8.62	Call			632.84000	0.63284	721,390	9.15	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			4,042.05000	4.04205	3,862,230	9.15	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			962.18000	0.96218	1,079,410	9.21	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			2,192.19000	2.19219	2,090,480	9.35	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			1,833.99000	1.83399	2,013,670	9.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			3,126.99000	3.12699	2,978,040	9.22	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			1,007.40000	1.00740	1,129,020	9.23	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			3,079.96000	3.07996	2,933,210	9.23	0.00	0	0

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			1,151.89000	1.15189	1,286,650	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			3,473.87000	3.47387	3,705,560	9.64	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			1,907.36000	1.90736	1,818,670	9.40	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			2,676.03000	2.67603	2,548,950	9.28	0.00	0	750
R186	On	02/02/2017	Bond Future	8.95	Call			1,365.20000	1.36520	1,517,500	9.31	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			2,466.52000	2.46652	2,350,450	9.31	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			1,572.20000	1.57220	1,738,860	9.35	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			3,702.17000	3.70217	3,554,380	9.07	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,959.10000	1.95910	2,084,010	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			3,783.58000	3.78358	3,631,840	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			1,986.32000	1.98632	2,113,200	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			3,742.73000	3.74273	3,592,960	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,013.78000	2.01378	2,142,640	9.07	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,525.63000	2.52563	2,734,860	9.25	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			4,296.91000	4.29691	4,245,670	9.25	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,470.66000	2.47066	2,675,490	9.24	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			4,375.37000	4.37537	4,319,730	9.24	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,498.23000	2.49823	2,705,080	9.24	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			4,336.20000	4.33620	4,282,580	9.24	0.00	0	0
Total R186 Option												0.00	0	36,842
Total For R186												68,097,974.56	616	149,573
R197	On	02/02/2017	Bond Future			299.15078	299.15078	299.29211	299.29211			0.00	0	1,246
R197	On	04/05/2017	Bond Future			305.00722	305.00722	305.14259	305.14259			0.00	0	0
R197	On	03/08/2017	Bond Future			304.26620	304.26620	304.46315	304.46315			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			3,287.89000	3.28789	3,429,220		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			3,297.89000	3.29789	3,439,220		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			3,277.89000	3.27789	3,419,220		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			3,437.41000	3.43741	3,572,780		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			3,447.41000	3.44741	3,582,780		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			3,457.41000	3.45741	3,592,780		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			3,606.85000	3.60685	3,803,800		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			3,586.85000	3.58685	3,783,800		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			3,596.85000	3.59685	3,793,800		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,246
R202	On	02/02/2017	Bond Future			248.24968	248.24968	248.36477	248.36477			0.00	0	36,619
R202	On	04/05/2017	Bond Future			253.10934	253.10934	253.21987	253.21987			0.00	0	0
R202	On	03/08/2017	Bond Future			254.55518	254.55518	254.71676	254.71676			0.00	0	0
Total R202 Future												0.00	0	36,619
R202	On	02/02/2017	Bond Future	251.72	Put			3,355.23000	3.35523	3,470,320		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Put			3,365.23000	3.36523	3,480,320		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			3,375.23000	3.37523	3,490,320		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			3,490.13000	3.49013	3,600,660		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			3,500.13000	3.50013	3,610,660		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			3,510.13000	3.51013	3,620,660		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			3,633.24000	3.63324	3,794,820		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			3,643.24000	3.64324	3,804,820		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			3,653.24000	3.65324	3,814,820		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			8.75030	98.78956	8.78542	98.63193		6.55	987,895.60	10	16,460
R2023	On	04/05/2017	Bond Future			8.79371	96.78467	8.83133	96.62135		6.55	0.00	0	0
R2023	On	03/08/2017	Bond Future			8.82531	98.73363	8.86051	98.58599		6.23	0.00	0	0
Total R2023 Future												987,895.60	10	16,460
R2023	On	02/02/2017	Bond Future	8.85	Call			1,386.60000	1.38660	1,468,580	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1,097.58000	1.09758	1,021,930	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,411.16000	1.41116	1,494,040	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			1,077.49000	1.07749	1,002,740	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,362.28000	1.36228	1,443,350	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			1,117.94000	1.11794	1,041,380	6.78	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			2,305.32000	2.30532	2,218,520	6.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.60	Call			1,270.05000	1.27005	1,347,230	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			2,279.86000	2.27986	2,193,720	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,288.70000	1.28870	1,366,550	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			2,254.58000	2.25458	2,169,110	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,251.56000	1.25156	1,328,080	6.58	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,558.02000	1.55802	1,612,820	6.26	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			2,742.40000	2.74240	2,649,560	6.26	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,576.11000	1.57611	1,631,370	6.26	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			2,717.95000	2.71795	2,625,570	6.26	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,593.99000	1.59399	1,650,040	6.26	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			2,693.32000	2.69332	2,601,730	6.26	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												987,895.60	10	16,460
R203	On	02/02/2017	Bond Future			7.79405	103.55402	7.83807	103.52860		0.61	0.00	0	24,463
R203	On	04/05/2017	Bond Future			7.59927	101.40159	7.68167	101.37284		0.40	0.00	0	0
Total R203 Future												0.00	0	24,463
R203	On	02/02/2017	Bond Future	7.70	Call			109.27000	0.10927	92,860	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			189.06000	0.18906	147,230	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			111.68000	0.11168	95,340	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			185.69000	0.18569	143,930	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			114.31000	0.11431	98,070	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			182.53000	0.18253	140,870	0.62	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			45.24000	0.04524	27,310	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			315.12000	0.31512	268,440	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			46.02000	0.04602	27,960	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			312.39000	0.31239	265,580	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			46.82000	0.04682	28,630	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			309.68000	0.30968	262,740	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			9.47253	89.28176	9.51150	89.01677			0.00	0	38,639
R2030	On	04/05/2017	Bond Future			9.52578	91.02460	9.56645	90.75199			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.57360	88.85044	9.61299	88.59018			0.00	0	0
Total R2030 Future												0.00	0	38,639
R2030	On	02/02/2017	Bond Future	9.29	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			1,520.91000	1.52091	1,255,920		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			1,451.47000	1.45147	1,186,480		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			1,382.10000	1.38210	1,117,110		0.00	0	0

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	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			1,601.34000	1.60134	1,328,730		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			1,532.81000	1.53281	1,260,200		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			1,669.94000	1.66994	1,397,330		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			1,757.93000	1.75793	1,497,670		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			1,893.59000	1.89359	1,633,330		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			1,825.72000	1.82572	1,565,460		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	38,639
R2032	On	02/02/2017	Bond Future			9.59461	92.30282	9.62839	92.05720		12.59	0.00	0	18,016
R2032	On	04/05/2017	Bond Future			9.64650	89.94492	9.68174	89.69194		12.91	0.00	0	0
R2032	On	03/08/2017	Bond Future			9.69144	91.75637	9.72531	91.51607		12.61	0.00	0	0
Total R2032 Future												0.00	0	18,016
R2032	On	02/02/2017	Bond Future	9.51	Call			1,807.99000	1.80799	1,888,020	12.79	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			2,673.16000	2.67316	2,507,570	12.79	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			1,840.73000	1.84073	1,922,010	12.80	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			2,632.35000	2.63235	2,468,010	12.80	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			1,873.97000	1.87397	1,956,520	12.80	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			2,592.13000	2.59213	2,429,060	12.80	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			2,331.39000	2.33139	2,517,130	13.06	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			4,087.94000	4.08794	4,020,700	13.06	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			2,361.55000	2.36155	2,549,050	13.06	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			4,044.45000	4.04445	3,978,970	13.06	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,391.95000	2.39195	2,581,440	13.07	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			4,001.28000	4.00128	3,937,790	13.07	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,982.74000	2.98274	3,104,200	12.75	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			5,109.90000	5.10990	4,991,060	12.75	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,012.94000	3.01294	3,136,340	12.76	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			5,066.87000	5.06687	4,949,970	12.76	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,043.32000	3.04332	3,168,350	12.76	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			5,024.11000	5.02411	4,908,840	12.76	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			9.72198	96.76878	9.75066	96.54063			0.00	0	5,762
R2035	On	04/05/2017	Bond Future			9.77310	94.15358	9.80300	93.91839			0.00	0	0

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			9.81811	96.04964	9.84656	95.82824			0.00	0	0
Total R2035 Future												0.00	0	5,762
R2035	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			1,859.57000	1.85957	1,631,420		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			2,023.49000	2.02349	1,795,340		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			1,941.48000	1.94148	1,713,330		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			2,100.50000	2.10050	1,865,310		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			2,019.31000	2.01931	1,784,120		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			2,181.80000	2.18180	1,946,610		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			2,672.09000	2.67209	2,450,690		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			2,591.01000	2.59101	2,369,610		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			2,753.28000	2.75328	2,531,880		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	5,762
R2037	On	02/02/2017	Bond Future			9.78823	88.94966	9.81156	88.76498		14.71	16,900,435.40	190	45,061
R2037	On	04/05/2017	Bond Future			9.84238	90.68597	9.86673	90.49530		14.46	0.00	0	0
R2037	On	03/08/2017	Bond Future			9.89197	88.25464	9.91479	88.07782		14.82	0.00	0	0
Total R2037 Future												16,900,435.40	190	45,061
R2037	On	02/02/2017	Bond Future	9.68	Put			2,991.96000	2.99196	2,942,830	15.09	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			1,873.32000	1.87332	2,006,630	15.07	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			3,083.98000	3.08398	3,032,610	15.07	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			1,907.74000	1.90774	2,042,100	15.08	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			3,037.72000	3.03772	2,987,400	15.08	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			1,942.54000	1.94254	2,078,090	15.09	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,653.53000	2.65353	2,698,030	14.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			4,859.20000	4.85920	4,713,030	14.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,686.91000	2.68691	2,732,020	14.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			4,811.38000	4.81138	4,665,820	14.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,620.13000	2.62013	2,664,030	14.53	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			4,907.12000	4.90712	4,760,350	14.53	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,160.24000	3.16024	3,286,080	14.87	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			5,973.58000	5.97358	5,922,600	14.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/08/2017	Bond Future	9.57	Call			3,193.53000	3.19353	3,319,950	14.88	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			5,925.66000	5.92566	5,875,260	14.88	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,226.72000	3.22672	3,353,700	14.89	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			5,877.75000	5.87775	5,827,910	14.89	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												16,900,435.40	190	45,061
R204	On	02/02/2017	Bond Future			7.99230	101.05289	8.02663	100.99435		1.91	0.00	0	30,019
R204	On	04/05/2017	Bond Future			8.01042	103.02520	8.05237	102.96266		1.75	0.00	0	0
R204	On	03/08/2017	Bond Future			7.98166	101.05742	8.01609	101.01354		1.58	0.00	0	0
Total R204 Future												0.00	0	30,019
R204	On	02/02/2017	Bond Future	8.28	Call			637.34000	0.63734	664,100	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			206.64000	0.20664	174,860	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			648.93000	0.64893	676,180	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			201.28000	0.20128	169,990	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			660.62000	0.66062	688,510	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			196.03000	0.19603	165,380	1.99	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			419.46000	0.41946	416,780	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			646.88000	0.64688	581,660	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			426.18000	0.42618	423,740	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			638.65000	0.63865	573,670	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			432.96000	0.43296	430,770	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			630.49000	0.63049	565,760	1.77	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			412.85000	0.41285	403,320	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			752.68000	0.75268	699,270	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			418.36000	0.41836	408,930	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			745.39000	0.74539	692,080	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			423.91000	0.42391	414,590	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			738.15000	0.73815	684,950	1.58	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	30,019
R2040	On	02/02/2017	Bond Future			9.81246	92.80633	9.84087	92.56496		15.38	0.00	0	8,238
R2040	On	04/05/2017	Bond Future			9.86569	94.61797	9.89526	94.36936		15.11	0.00	0	0
R2040	On	03/08/2017	Bond Future			9.91447	92.01532	9.94271	91.78027		15.51	0.00	0	0
Total R2040 Future												0.00	0	8,238
R2040	On	02/02/2017	Bond Future	9.60	Call			1,747.36000	1.74736	1,853,800	15.47	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			3,827.05000	3.82705	3,692,120	15.47	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			1,681.14000	1.68114	1,785,080	15.45	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			3,936.96000	3.93696	3,799,530	15.45	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			1,714.05000	1.71405	1,819,240	15.46	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			3,881.74000	3.88174	3,745,560	15.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	04/05/2017	Bond Future	9.64	Put			5,183.35000	5.18335	4,992,990	15.23	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			2,927.98000	2.92798	2,984,660	15.22	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			5,285.54000	5.28554	5,093,610	15.22	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			2,963.94000	2.96394	3,021,400	15.22	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			5,234.13000	5.23413	5,042,980	15.22	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			3,000.40000	3.00040	3,058,650	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			3,509.52000	3.50952	3,709,950	15.61	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			6,342.65000	6.34265	6,308,030	15.61	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			3,544.48000	3.54448	3,746,910	15.62	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			6,290.39000	6.29039	6,257,770	15.62	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			3,579.34000	3.57934	3,783,760	15.62	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			6,238.15000	6.23815	6,207,520	15.62	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			9.81570	90.12649	9.84398	89.88362		16.08	0.00	0	20,659
R2044	On	04/05/2017	Bond Future			9.86686	91.88588	9.89627	91.63576		15.81	0.00	0	0
R2044	On	03/08/2017	Bond Future			9.91367	89.35342	9.94182	89.11623		16.24	0.00	0	0
Total R2044 Future												0.00	0	20,659
R2044	On	02/02/2017	Bond Future	9.78	Put			2,995.80000	2.99580	2,876,460	16.34	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			2,364.06000	2.36406	2,484,970	16.32	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			3,088.60000	3.08860	2,966,640	16.32	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			2,404.20000	2.40420	2,526,510	16.33	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			3,041.94000	3.04194	2,921,380	16.33	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			2,444.72000	2.44472	2,568,250	16.34	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			3,208.74000	3.20874	3,260,850	15.98	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			5,076.47000	5.07647	4,878,460	15.98	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			3,133.14000	3.13314	3,183,680	15.96	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			5,176.96000	5.17696	4,977,380	15.96	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			3,170.69000	3.17069	3,222,020	15.97	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			5,126.40000	5.12640	4,927,610	15.97	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			3,693.98000	3.69398	3,892,800	16.37	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			6,294.59000	6.29459	6,256,220	16.37	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,622.84000	3.62284	3,817,170	16.35	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			6,400.35000	6.40035	6,357,490	16.35	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			3,658.17000	3.65817	3,855,040	16.36	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			6,347.16000	6.34716	6,306,840	16.36	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,659
R2048	On	02/02/2017	Bond Future			9.78699	93.80591	9.81018	93.60161		15.92	213,502,251.16	2,276	63,316
R2048	On	04/05/2017	Bond Future			9.83319	91.19632	9.85733	90.98554		16.40	0.00	0	0

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			9.87385	93.03282	9.89660	92.83577		16.07	0.00	0	0
Total R2048 Future												213,502,251.16	2,276	63,316
R2048	On	02/02/2017	Bond Future	9.76	Call			2,638.86000	2.63886	2,722,120	16.40	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			3,081.99000	3.08199	2,960,950	16.40	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			2,681.59000	2.68159	2,765,680	16.41	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			3,036.10000	3.03610	2,915,890	16.41	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			2,724.52000	2.72452	2,809,600	16.42	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			2,990.57000	2.99057	2,871,350	16.42	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			3,254.99000	3.25499	3,366,600	16.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			5,094.48000	5.09448	4,995,310	16.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			3,294.11000	3.29411	3,406,710	16.55	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			5,043.34000	5.04334	4,945,160	16.55	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,333.48000	3.33348	3,446,830	16.56	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			4,992.61000	4.99261	4,895,180	16.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,844.96000	3.84496	3,844,330	16.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			6,841.38000	6.84138	6,643,700	16.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			3,882.91000	3.88291	3,882,730	16.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			6,787.75000	6.78775	6,590,520	16.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			3,921.35000	3.92135	3,921,630	16.14	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			6,734.77000	6.73477	6,538,000	16.14	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												213,502,251.16	2,276	63,316
R207	On	02/02/2017	Bond Future			8.26364	97.85671	8.29549	97.77647		3.11	0.00	0	86,326
R207	On	04/05/2017	Bond Future			8.30755	99.76675	8.34389	99.68219		2.95	0.00	0	0
R207	On	03/08/2017	Bond Future			8.32839	98.13145	8.35975	98.06461		2.84	0.00	0	0
Total R207 Future												0.00	0	86,326
R207	On	02/02/2017	Bond Future	8.91	Call			1,656.22000	1.65622	1,715,390	3.29	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			124.08000	0.12408	103,010	3.29	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,337.29000	2.33729	2,407,940	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			43.56000	0.04356	33,970	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,360.13000	2.36013	2,431,060	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			41.96000	0.04196	32,650	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,383.01000	2.38301	2,454,210	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			40.41000	0.04041	31,370	3.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			699.33000	0.69933	711,280	2.99	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			987.98000	0.98798	915,370	2.99	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			678.14000	0.67814	689,390	2.98	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			1,013.49000	1.01349	940,180	2.98	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			688.82000	0.68882	700,420	2.98	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			1,000.81000	1.00081	927,850	2.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.39	Call			1,004.17000	1.00417	1,030,540	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			939.74000	0.93974	899,270	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,015.63000	1.01563	1,042,230	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			929.92000	0.92992	889,680	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,027.16000	1.02716	1,054,000	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			920.17000	0.92017	880,170	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			791.72000	0.79172	811,800	2.88	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			1,154.23000	1.15423	1,107,470	2.88	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												0.00	0	86,439
R208	On	02/02/2017	Bond Future			8.46698	96.50032	8.50298	96.38122		4.47	0.00	0	33,544
R208	On	04/05/2017	Bond Future			8.50881	94.98051	8.54833	94.85642		4.43	0.00	0	0
R208	On	03/08/2017	Bond Future			8.53422	96.89325	8.57053	96.78533		4.20	0.00	0	0
Total R208 Future												0.00	0	33,544
R208	On	02/02/2017	Bond Future	8.64	Call			1,082.81000	1.08281	1,139,790	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			631.17000	0.63117	569,050	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,102.35000	1.10235	1,160,280	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			617.85000	0.61785	556,680	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,063.30000	1.06330	1,119,500	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			644.53000	0.64453	581,630	4.64	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,447.16000	1.44716	1,366,890	4.46	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			931.38000	0.93138	975,710	4.46	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,429.74000	1.42974	1,349,980	4.46	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			903.45000	0.90345	946,750	4.46	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,464.99000	1.46499	1,384,200	4.46	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			917.22000	0.91722	961,040	4.46	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,061.75000	1.06175	1,070,390	4.21	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			1,839.41000	1.83941	1,740,130	4.21	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,074.62000	1.07462	1,083,890	4.22	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			1,822.29000	1.82229	1,723,640	4.22	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,048.97000	1.04897	1,057,310	4.21	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			1,856.63000	1.85663	1,757,050	4.21	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			9.66444	72.68788	9.68753	72.53450		14.63	0.00	0	62,091
R209	On	04/05/2017	Bond Future			9.71087	70.95548	9.73493	70.79709		15.08	0.00	0	0
R209	On	03/08/2017	Bond Future			9.75108	72.38443	9.77366	72.23694		14.84	0.00	0	0
Total R209 Future												0.00	0	62,091
R209	On	02/02/2017	Bond Future	9.53	Call			1,513.71000	1.51371	1,586,920	14.88	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			2,570.30000	2.57030	2,490,130	14.88	0.00	0	0

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			1,542.41000	1.54241	1,616,310	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			2,531.22000	2.53122	2,451,740	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			1,571.29000	1.57129	1,646,150	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			2,492.41000	2.49241	2,413,890	14.89	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			2,058.68000	2.05868	2,208,670	15.27	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			3,901.37000	3.90137	3,892,970	15.27	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			2,085.72000	2.08572	2,237,370	15.28	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			3,860.11000	3.86011	3,853,370	15.28	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,112.77000	2.11277	2,266,080	15.29	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			3,818.96000	3.81896	3,813,880	15.29	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,636.42000	2.63642	2,731,310	15.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			4,932.91000	4.93291	4,880,310	15.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,663.54000	2.66354	2,759,620	15.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			4,891.61000	4.89161	4,840,200	15.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,690.57000	2.69057	2,788,320	15.02	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			4,850.33000	4.85033	4,800,590	15.02	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	62,091
R210	On	02/02/2017	Bond Future			188.68682	188.68682	188.77289	188.77289			0.00	0	1,965
R210	On	04/05/2017	Bond Future			190.06417	190.06417	190.14678	190.14678			0.00	0	0
R210	On	03/08/2017	Bond Future			193.90185	193.90185	194.02305	194.02305			0.00	0	0
Total R210 Future												0.00	0	1,965
R210	On	02/02/2017	Bond Future	190.84	Put			2,067.11000	2.06711	2,153,180		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			2,077.11000	2.07711	2,163,180		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			2,087.11000	2.08711	2,173,180		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			2,173.22000	2.17322	2,255,830		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			2,183.22000	2.18322	2,265,830		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			2,163.22000	2.16322	2,245,830		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			2,256.95000	2.25695	2,378,150		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			2,266.95000	2.26695	2,388,150		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			2,276.95000	2.27695	2,398,150		0.00	0	0

Contract 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	1,965
R212 On 02/02/2017 Bond Future			147.58379	147.58379	147.86814	147.86814				0.00	0	3,380
R212 On 04/05/2017 Bond Future			150.47312	150.47312	150.75878	150.75878				0.00	0	0
R212 On 03/08/2017 Bond Future			151.48101	151.48101	151.80167	151.80167				0.00	0	0
Total R212 Future										0.00	0	3,380
R212 On 02/02/2017 Bond Future	149.27	Put			1,401.86000	1.40186	1,686,210			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			1,411.86000	1.41186	1,696,210			0.00	0	0
R212 On 02/02/2017 Bond Future	149.29	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 02/02/2017 Bond Future	149.29	Put			1,421.86000	1.42186	1,706,210			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			1,471.22000	1.47122	1,756,880			0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			1,481.22000	1.48122	1,766,880			0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Put			1,491.22000	1.49122	1,776,880			0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Put			1,558.33000	1.55833	1,878,990			0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Put			1,538.33000	1.53833	1,858,990			0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Put			1,548.33000	1.54833	1,868,990			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			9.49348	83.95069	9.53237	83.69396		12.34		0.00	0	51,202
R213 On 04/05/2017 Bond Future			9.54028	82.03683	9.58075	81.77282		12.68		0.00	0	0
R213 On 03/08/2017 Bond Future			9.58050	83.68885	9.61976	83.43564		12.43		0.00	0	0
Total R213 Future										0.00	0	51,202
R213 On 02/02/2017 Bond Future	9.40	Call			1,547.39000	1.54739	1,669,270	12.64		0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			2,425.93000	2.42593	2,291,080	12.64		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			1,576.71000	1.57671	1,699,820	12.65		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			2,388.41000	2.38841	2,254,790	12.65		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			1,606.19000	1.60619	1,730,850	12.66		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			2,351.13000	2.35113	2,219,060	12.66		0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Call			2,149.91000	2.14991	2,306,090	12.76		0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Put			3,604.79000	3.60479	3,496,960	12.76		0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			2,178.37000	2.17837	2,335,580	12.77		0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			3,566.55000	3.56655	3,459,750	12.77		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
R213	On	04/05/2017	Bond Future	9.35	Call			2,121.67000	2.12167	2,276,600	12.76	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			3,643.32000	3.64332	3,534,240	12.76	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,719.61000	2.71961	2,850,300	12.51	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			4,482.04000	4.48204	4,359,520	12.51	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,664.55000	2.66455	2,791,760	12.49	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			4,559.78000	4.55978	4,433,780	12.49	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,691.99000	2.69199	2,820,800	12.50	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			4,520.79000	4.52079	4,396,390	12.50	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	51,202
R214	On	02/02/2017	Bond Future			9.74060	72.97134	9.76371	72.81147		15.37	0.00	0	34,384
R214	On	04/05/2017	Bond Future			9.78528	71.09694	9.80932	70.93196		15.86	0.00	0	0
R214	On	03/08/2017	Bond Future			9.82440	72.52866	9.84704	72.37441		15.61	0.00	0	0
Total R214 Future												0.00	0	34,384
R214	On	02/02/2017	Bond Future	9.66	Call			1,790.98000	1.79098	1,858,840	15.76	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			2,513.16000	2.51316	2,421,150	15.76	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			1,822.67000	1.82267	1,891,350	15.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			2,474.69000	2.47469	2,383,500	15.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			1,854.82000	1.85482	1,924,190	15.78	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			2,436.78000	2.43678	2,346,280	15.78	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,279.54000	2.27954	2,424,660	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			4,022.08000	4.02208	4,002,220	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,309.16000	2.30916	2,454,970	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,980.44000	3.98044	3,961,270	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,339.18000	2.33918	2,485,680	16.17	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,939.32000	3.93932	3,920,840	16.17	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,834.58000	2.83458	2,867,710	15.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			5,190.00000	5.19000	5,068,880	15.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,864.06000	2.86406	2,897,600	15.63	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			5,147.73000	5.14773	5,027,020	15.63	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,893.46000	2.89346	2,927,880	15.64	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			5,105.50000	5.10550	4,985,670	15.64	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	34,384
Total for Bond												299,488,556.72	3,092	823,372
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			529.89000	529.89000	528.78800	528.78800				0.00	0	486
GOVI On 04/05/2017 GOVI			540.23100	540.23100	539.09000	539.09000				0.00	0	0
GOVI On 03/08/2017 GOVI			551.10700	551.10700	550.04500	550.04500				0.00	0	0
Total GOVI Future										0.00	0	486
GOVI On 02/02/2017 GOVI	533.32	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2017	GOVI	533.32	Put			45,320.00000	4.53200	34,300,000		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			45,420.00000	4.54200	34,400,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			45,520.00000	4.55200	34,500,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,769,100.00000	276.91000	2,780,510,000		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			2,769,000.00000	276.90000	2,780,410,000		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			2,768,900.00000	276.89000	2,780,310,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			110,450.00000	11.04500	99,830,000		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			110,550.00000	11.05500	99,930,000		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			110,650.00000	11.06500	100,030,000		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			509.82900	509.82900	509.22600	509.22600			0.00	0	7
AL37	On	04/05/2017	Index Future			519.77900	519.77900	519.14700	519.14700			0.00	0	0
AL37	On	03/08/2017	Index Future			530.24300	530.24300	529.69600	529.69600			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			586.47400	586.47400	585.18800	585.18800			0.00	0	2
AL7T	On	04/05/2017	Index Future			597.92000	597.92000	596.58900	596.58900			0.00	0	0
AL7T	On	03/08/2017	Index Future			609.95700	609.95700	608.71200	608.71200			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			532.04700	532.04700	530.97600	530.97600			0.00	0	751
ALBI	On	04/05/2017	Index Future			542.43000	542.43000	541.32100	541.32100			0.00	0	0
ALBI	On	03/08/2017	Index Future			553.35000	553.35000	552.32100	552.32100			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			252.19900	252.19900	252.26000	252.26000			0.00	0	1,070
IGOV	On	04/05/2017	Index Future			257.13600	257.13600	257.19000	257.19000			0.00	0	0
IGOV	On	03/08/2017	Index Future			262.32700	262.32700	262.43100	262.43100			0.00	0	0
Total IGOV Future												0.00	0	1,070

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IGOV									0.00	0	1,070
ILBI On 02/02/2017 Index Future			683.04100	683.04100	683.48900	683.48900			0.00	0	155
ILBI On 04/05/2017 Index Future			696.32100	696.32100	696.77900	696.77900			0.00	0	0
ILBI On 03/08/2017 Index Future			710.02800	710.02800	710.49400	710.49400			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 16/11/2016 Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	10,000
JIBAR F On 18/01/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F On 15/02/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	1,000
JIBAR F On 21/06/2017 Jibar Future			7.43000	92.57000	7.43000	92.57000			0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.46000	92.54000	7.46000	92.54000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.85000	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			100.40145	100.40145	100.59896	100.59896			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			97.59215	97.59215	97.79512	97.79512			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			96.45670	96.45670	96.66352	96.66352			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			98.59959	98.59959	98.80587	98.80587			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			102.27282	102.27282	102.47435	102.47435			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			100.06869	100.06869	100.06869	100.06869			0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.01707	100.01707	100.01812	100.01812			0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.66008	99.66008	99.66166	99.66166			0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.74914	99.74914	99.75089	99.75089			0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			100.09650	100.09650	100.09455	100.09455			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			100.11934	100.11934	100.11760	100.11760			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.47215	99.47215	99.47239	99.47239			0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			99.21542	99.21542	99.21789	99.21789			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			99.36338	99.36338	99.36203	99.36203			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2Y STN On 21/12/2018 Interest Rate Swap			99.95000	99.95000	99.93000	99.93000				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			99.05965	99.05965	99.06353	99.06353				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			98.48543	98.48543	98.50073	98.50073				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			97.87893	97.87893	97.90645	97.90645				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			98.24474	98.24474	98.28333	98.28333				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			100.55435	100.55435	100.59955	100.59955				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 :										299,488,556.72	3,092	836,893
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.37890				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	94.15736	100.00000	93.44762				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			10.98000	98.07011	10.98000	97.98326				0.00	0	440,000,000
Total AA05 SPOT										0.00	0	440,000,000
Total For AA05										0.00	0	440,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	95.81407				0.00	300,000,000	650,000,000
Total AA06 SPOT										0.00	300,000,000	650,000,000
Total For AA06										0.00	300,000,000	650,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.89410	100.00000	11.80787				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			10.25000	98.30782	10.25000	98.22687				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	113.03900	10.00000	112.95100				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				100.00000	0.00000	100.35744				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.11878			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			10.03500	96.91628	10.03500	96.83895			0.00	0	620,000,000
Total AB013 SPOT									0.00	0	620,000,000
Total For AB013									0.00	0	620,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.52784	100.00000	9.44086			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	100.03310	10.84000	99.94610			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.96218	100.00000	9.90313			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	102.38300	11.37000	102.28922			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.90996	100.00000	11.82267			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.71819	11.81000	90.63121			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	12.02361	100.00000	11.93548			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	13.82353	100.00000	13.72331			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	14.88417	100.00000	14.81336			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	13.16524	100.00000	9.79233			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB026L On 20/08/2021 Spot Bond			100.00000	16.28891	100.00000	16.18158				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				100.00000	0.00000	100.50339				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			9.36000	100.92154	9.36000	100.84707				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	114.05100	10.00000	113.96200				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	118.03486	3.03500	282.80542			424,900,000,000.00		140,000,000	70,000,000
Total ABCPI3 SPOT									424,900,000,000.00		140,000,000	70,000,000
Total For ABCPI3									424,900,000,000.00		140,000,000	70,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.99142				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				100.00000	0.00000	102.50607				0.00	5,000,000,000	2,500,000,000
Total ABFN08 SPOT										0.00	5,000,000,000	2,500,000,000
Total For ABFN08										0.00	5,000,000,000	2,500,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.54319				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				100.00000	0.00000	99.41238				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.86578				0.00	0	500,000,000
Total ABFN11 SPOT										0.00	0	500,000,000
Total For ABFN11										0.00	0	500,000,000
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.93436				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				100.00000	0.00000	100.33135				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.01213				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				100.00000	0.00000	100.00158				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				100.00000	0.00000	99.49669				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				100.00000	0.00000	100.35450				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				100.00000	0.00000	101.34799				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			11.98000	101.42835	11.98000	99.51942				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				100.00000	0.00000	97.56401				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	98.88391				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				100.00000	0.00000	99.91210				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			11.23000	96.05410	11.23000	97.49744				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.83987				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	30.19871	100.00000	29.97977				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	99.76436			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	33.20877	100.00000	32.96800			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				100.00000	0.00000	96.43279			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	30.13371	100.00000	29.91524			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				100.00000	0.00000	102.00999			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				100.00000	0.00000	98.95248			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				100.00000	0.00000	96.13902			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				100.00000	0.00000	94.97471			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			5.98000	104.71228	5.98000	140.89026			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.98000	99.28067	5.98000	126.88041			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	9.57633	100.00000	9.53205			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.48000	92.03849	6.48000	107.06309			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.80872	100.00000	5.78171			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.97000	99.13915	6.97000	112.74686			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	7.32828	100.00000	7.27979			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				100.00000	0.00000	88.09772			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	186.21528	2.36500	186.19435			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	192.28568	2.17000	192.26728			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	202.96919	1.82000	202.95539			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			8.75625	90.50514	8.75625	90.45960			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			8.75625	90.50514	8.75625	90.45960			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.86231			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.23422			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.81590			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	93.95167	2.92000	119.39185			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	98.91492	2.75000	172.69066			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			2.62000	112.92424	2.62000	229.10804			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	100.76000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.34000	89.99068	10.34000	89.91553			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				100.00000	0.00000	114.61000			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				100.00000	0.00000	102.00964			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				100.00000	0.00000	109.58000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	123.46000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.90654	9.63000	109.82184			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	113.67000			0.00	0	0
Total ABN77 SPOT									0.00	0	0
Total For ABN77									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.46500	104.58575	10.46500	104.49834			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			9.62500	90.90934	9.62500	90.83894			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.01000	101.30999	11.01000	101.22103			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				100.00000	0.00000	101.70309			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.46735			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			8.97000	102.85904	8.97000	102.78427		538,828,720,755,000.00	60,070,091,500	18,490,400,000	
Total ABS10 SPOT								18,828,720,755,000.00	60,070,091,500	18,490,400,000	
Total For ABS10								18,828,720,755,000.00	60,070,091,500	18,490,400,000	
ABS11 On 09/04/2021 Spot Bond			10.10000	98.76714	10.10000	98.68696		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	98.54275	9.82500	98.46445		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.35052	9.20000	100.27575			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.33000	97.49277	10.33000	97.41142			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			9.59000	99.31166	9.59000	99.23461			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			10.02000	99.13796	10.02000	99.05767			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			11.31000	95.20436	11.31000	95.11760			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			11.31000	96.10280	11.31000	96.01522			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			10.29000	105.67856	10.29000	99.24057			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	95.77467	9.56500	99.78777		35,773,100,000,000.00	3,740,000,000	3,870,000,000	
Total ABS6 SPOT								15,773,100,000,000.00	3,740,000,000	3,870,000,000	
Total For ABS6								15,773,100,000,000.00	3,740,000,000	3,870,000,000	
ABS7 On 11/09/2026 Spot Bond			11.14000	87.94916	11.14000	87.87018		2,005,200,000,000.00	180,000,000	3,950,000,000	
Total ABS7 SPOT								2,005,200,000,000.00	180,000,000	3,950,000,000	
Total For ABS7								2,005,200,000,000.00	180,000,000	3,950,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.34924	100.00000	10.27992		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	220.79778	3.22500	279.70015		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 31/01/2017 Spot Bond			6.30000	138.10145	6.30000	141.12091		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4 On 31/01/2022 Spot Bond			2.48000	141.03702	2.48000	143.85282			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02720	100.00000	0.02698			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	38.14842	100.00000	37.86881			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				100.00000	0.00000	84.07217			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.92438			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.92438			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.93873			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.93873			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.91003			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	114.05100	10.00000	113.96200			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				100.00000	0.00000	101.57390			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				100.00000	0.00000	101.61366			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.62962				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.59759				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				100.00000	0.00000	101.52580				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	101.60482	10.03500	101.52186				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	222.39141				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				100.00000	0.00000	222.42930				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.55772				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				100.00000	0.00000	103.73296				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.94716				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.71243				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.57076				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.56255				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.71344				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.53396				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.47781				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.72345	10.23000	101.63938				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	108.09290				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.11000	103.41859	10.11000	103.33502				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.52907				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL16ϵ On 20/06/2017 Spot Bond			1.75000	130.03709	1.75000	130.02908				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17ϰ On 20/06/2017 Spot Bond				100.00000	0.00000	101.51784				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17Ϭ On 20/06/2019 Spot Bond				100.00000	0.00000	101.55792				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17ϭ On 20/06/2019 Spot Bond				100.00000	0.00000	101.47774				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.62619				0.00	20,000,000	5,000,000
Total ACL181 SPOT										0.00	20,000,000	5,000,000
Total For ACL181										0.00	20,000,000	5,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93135				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18ϰ On 20/06/2019 Spot Bond				100.00000	0.00000	103.02339				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18Ϭ On 20/09/2017 Spot Bond				100.00000	0.00000	101.79095				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18ϭ On 20/09/2022 Spot Bond				100.00000	0.00000	101.54971				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.56884				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18ϭ On 20/09/2020 Spot Bond				100.00000	0.00000	101.58967				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19ϰ On 20/09/2022 Spot Bond				100.00000	0.00000	101.59458				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.59458				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68615				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.52580				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.67333				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.21462				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68615				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	106.71986				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.62183				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.62183				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	158.33012				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	159.45085				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.43449				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.93604			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.46485			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.92108			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	92.93124			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.44721			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.44562			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.54333			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.17975			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.61251			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.60386			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.53689			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.51285			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.87352			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	47.18567	100.00000	46.83983			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	47.18567	100.00000	46.83983			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	99.85761			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				100.00000	0.00000	102.01019			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	29.48258	100.00000	29.26883			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	99.18478	100.00000	100.00000			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	21.42392	100.00000	21.26690			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	3.97208	100.00000	3.94329			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.78069			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.80578			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.88933			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.75562				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.76399				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	100.97284				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.93114				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	101.27213				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	101.14764				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	39.89738	100.00000	39.57930				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	13.30297	100.00000	13.19691				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	11.79724	100.00000	11.65910				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	9.60857	100.00000	9.49606				0.00	0	0
Total AIG2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.53000	99.63213	9.53000	99.55529			5,176,696,000,000.00	543,200,000	871,600,000
Total AIR01 SPOT									5,176,696,000,000.00	543,200,000	871,600,000
Total For AIR01									5,176,696,000,000.00	543,200,000	871,600,000
AIR02 On 30/04/2023 Spot Bond			10.63000	105.49775	10.63000	105.40773			70,158,000,000.00	6,600,000	3,300,000
Total AIR02 SPOT									70,158,000,000.00	6,600,000	3,300,000
Total For AIR02									70,158,000,000.00	6,600,000	3,300,000
AIR04 On 29/05/2024 Spot Bond			10.08000	100.11480	10.08000	100.03458			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.28363	100.00000	12.20181			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			10.88000	98.61949	10.88000	98.53436			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	175.69136	3.00500	175.66244			240,400,000,000.00	80,000,000	40,000,000
Total AIRL01 SPOT									240,400,000,000.00	80,000,000	40,000,000
Total For AIRL01									240,400,000,000.00	80,000,000	40,000,000
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.76245			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.32941			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.41567			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				100.00000	0.00000	100.27688			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.74909			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	60.03056	100.00000	59.59534			0.00	0	0
Total AS116U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	40.53878	100.00000	40.24488				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	13.48704	100.00000	16.73657				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	13.48704	100.00000	16.73657				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.78563	100.00000	3.76958				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	0.05863	100.00000	0.05844				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	13.77851	100.00000	13.55685				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	23.77717	100.00000	23.39464				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.68283				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				100.00000	0.00000	101.36541				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	101.47780				0.00	11,500,000,000	11,500,000,000
Total ASN011 SPOT										0.00	11,500,000,000	11,500,000,000
Total For ASN011										0.00	11,500,000,000	11,500,000,000
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	101.03314				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	96.74000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	115.70905				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.87000	248.88231	2.87000	248.84436				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	100.08395				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	94.05712				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.19890				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.88500	174.78715	2.88500	221.42134				0.00	0	0
Total ASN037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 20/12/2016 Spot Bond				100.00000	0.00000	101.37504				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.79998				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				100.00000	0.00000	100.66427				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				100.00000	0.00000	100.55250				0.00	200,000,000	100,000,000
Total ASN059 SPOT										0.00	200,000,000	100,000,000
Total For ASN059										0.00	200,000,000	100,000,000
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	100.46833				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				100.00000	0.00000	99.20674				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.00000	0.00000	101.91437				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				100.00000	0.00000	101.51657				0.00	0	100,000,000
Total ASN068 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN068										0.00	0	100,000,000
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.27823				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				100.00000	0.00000	89.08473				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.73532				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				100.00000	0.00000	101.49354				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				100.00000	0.00000	101.71221				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				100.00000	0.00000	101.16038				0.00	26,000,000	13,000,000
Total ASN083 SPOT										0.00	26,000,000	13,000,000
Total For ASN083										0.00	26,000,000	13,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	102.11108				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				100.00000	0.00000	101.31078				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				100.00000	0.00000	96.60928				0.00	0	0
Total ASN087 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN090 On 08/10/2018 Spot Bond				100.00000	0.00000	100.97110				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN091 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN092 On 21/10/2020 Spot Bond				100.00000	0.00000	100.72648				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN094 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
ASN096 On 10/11/2020 Spot Bond				100.00000	0.00000	100.20530				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN099 On 20/12/2020 Spot Bond				100.00000	0.00000	65.84674				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				100.00000	0.00000	102.00588				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				100.00000	0.00000	101.53382				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				100.00000	0.00000	101.85822				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN115										0.00	0	0
ASN11: On 27/01/2018 Spot Bond				100.00000	0.00000	100.54670				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN12: On 20/12/2020 Spot Bond				100.00000	0.00000	101.94175				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.00000	0.00000	101.50587				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	99.85518				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	99.86649				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.00000	0.00000	99.85761				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.90935				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.89420				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	101.92576				0.00	1,000,000,000	500,000,000
Total ASN134 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN134										0.00	1,000,000,000	500,000,000
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	77.73000				0.00	800,000,000	400,000,000
Total ASN136 SPOT										0.00	800,000,000	400,000,000
Total For ASN136										0.00	800,000,000	400,000,000
ASN13: On 31/01/2022 Spot Bond			3.21000	138.95076	3.21000	138.92598				0.00	0	0
Total ASN137 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	77.73000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	101.49378				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	103.71513				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				100.00000	0.00000	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				100.00000	0.00000	100.35730				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				100.00000	0.00000	100.35730				0.00	0	210,000,000
Total ASN147 SPOT										0.00	0	210,000,000
Total For ASN147										0.00	0	210,000,000
ASN14: On 31/01/2022 Spot Bond			3.25500	138.65393	3.25500	138.62870				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				100.00000	0.00000	96.97100				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				100.00000	0.00000	102.04795				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	91.19448	3.65000	158.29865				0.00	0	0
Total ASN154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 14/01/2017 Spot Bond				100.00000	0.00000	101.25712				0.00	0	0
Total ASN158 SPOT										0.00	0	0
Total For ASN158										0.00	0	0
ASN158 On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.00000	0.00000	100.26335				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.00000	0.00000	99.92809				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 26/02/2017 Spot Bond				100.00000	0.00000	99.77157				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN162 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond				100.00000	0.00000	101.37830				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	96.41466	100.00000	95.68608				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	44.36472	100.00000	44.03956				0.00	0	0
Total ASN38U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	44.44300	100.00000	44.11726				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	44.09078	100.00000	43.76762				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	96.96561	100.00000	96.21199				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	44.45897	100.00000	44.13311				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	92.30469	100.00000	91.62264				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	4.09616	100.00000	4.06613				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	30.95385	100.00000	30.72944				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				100.00000	0.00000	101.57162				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			9.43000	101.96836	9.43000	101.89095				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.93382				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.49040				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	25.40070	100.00000	25.21453				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.51559			0.00	0	150,000,000
Total BAW18 SPOT									0.00	0	150,000,000
Total For BAW18									0.00	0	150,000,000
BAW19 On 05/12/2020 Spot Bond			10.95000	99.96459	10.95000	99.87728			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.57000	96.36022	10.57000	96.27800		634,200,000,000.00	60,000,000	30,000,000	
Total BAW21 SPOT								634,200,000,000.00	60,000,000	30,000,000	
Total For BAW21								634,200,000,000.00	60,000,000	30,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.44564	9.30000	101.36925		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				100.00000	0.00000	101.63330		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	56.00730	100.00000	55.60125		0.00	0	0	
Total BAW23U SPOT								0.00	0	0	
Total For BAW23U								0.00	0	0	
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.25029		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				100.00000	0.00000	102.18084		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			9.51000	101.69070	9.51000	101.61288		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			12.32019	101.10167	12.32019	101.01017		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				100.00000	0.00000	101.71355		0.00	0	0	
Total BAYA19 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA19										0.00	0	0
BAYA20 On 30/06/2017 Spot Bond			12.40735	100.37915	12.40735	100.72414				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			12.28500	100.86606	12.28500	100.76660				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.52181				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.21000	92.94057	12.21000	99.74232				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.57408				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.98000	87.89777	11.98000	101.94162				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.53399				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.56706				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.51022				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	83.56037				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	100.17205				0.00	0	0
Total BAYA39 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	97.15112				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	101.56741				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	101.52147				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	101.52147				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				100.00000	0.00000	101.56752				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2017 Spot Bond				100.00000	0.00000	101.33580				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.64558				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.67998				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2017 Spot Bond				100.00000	0.00000	101.33545				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				100.00000	0.00000	101.68011				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			15.64308	102.08986	15.64308	102.00593				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.64875	101.93445	14.64875	101.79348				0.00	0	0
Total BAYB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.99698				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.99680				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.99689				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	102.06262				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.76574				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	90.12346	100.00000	89.46078				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	21.20238	100.00000	21.04866				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	19.29655	100.00000	19.15664				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.91145	100.00000	11.82510				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.91145	100.00000	11.82510				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	14.40151	100.00000	14.29710				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.47866	100.00000	12.38819				0.00	0	0
Total BAYD6U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD6U										0.00	0	0
BC113L On 24/11/2016 Spot Bond			100.00000	99.18478	100.00000	98.38275				0.00	0	0
Total BC113U SPOT										0.00	0	0
Total For BC113U										0.00	0	0
BC114L On 30/01/2017 Spot Bond			100.00000	83.90805	100.00000	83.33333				0.00	0	0
Total BC114U SPOT										0.00	0	0
Total For BC114U										0.00	0	0
BC115L On 14/02/2017 Spot Bond			100.00000	81.11111	100.00000	80.57395				0.00	0	0
Total BC115U SPOT										0.00	0	0
Total For BC115U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.65110				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.97572				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.56899				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.91113				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				100.00000	0.00000	100.09112				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	15.77264	100.00000	15.65704				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	15.77264	100.00000	15.65704				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	102.33807	2.33500	197.05166				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			9.08000	91.64123	9.08000	162.66910				0.00	0	0
Total BD0205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BD0205									0.00	0	0
BD0205 On 02/03/2028 Spot Bond			9.08000	93.00743	9.08000	163.21830			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.46500	91.48258	9.46500	91.41288			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			8.68500	99.09826	8.68500	99.02847		6,895,890,000,000.00	794,000,000	782,000,000	
Total BEER02 SPOT								6,895,890,000,000.00	794,000,000	782,000,000	
Total For BEER02								6,895,890,000,000.00	794,000,000	782,000,000	
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.54207	100.00000	8.48013			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	7.39207	100.00000	7.33846			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	7.39207	100.00000	7.33846			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	7.84207	100.00000	7.78521			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	0.00006			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	10.49207	100.00000	10.41598			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	14.49207	100.00000	14.38699			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.60087				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.62701				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			9.01000	101.54251	9.01000	101.46942				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.72103				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				100.00000	0.00000	101.84457				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	93.81443	100.00000	93.09463				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	93.81443	100.00000	93.09463				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				100.00000	0.00000	100.67973				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	97.71816	11.78500	97.62598				0.00	0	100,000,000
Total BGL02 SPOT										0.00	0	100,000,000
Total For BGL02										0.00	0	100,000,000
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.32964				0.00	120,000,000	60,000,000
Total BGL03 SPOT										0.00	120,000,000	60,000,000
Total For BGL03										0.00	120,000,000	60,000,000
BGL04 On 05/02/2025 Spot Bond			11.67500	93.51254	11.67500	98.57845				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			11.85000	99.80469	11.85000	100.86698				0.00	0	0
Total BGL05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	102.36476				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.38000	99.19052	12.38000	100.12882				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				100.00000	0.00000	102.23190				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			11.85000	100.27459	11.85000	100.17897				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				100.00000	0.00000	100.33221				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			12.23000	101.01874	12.23000	101.10687				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				100.00000	0.00000	99.91203				0.00	120,000,000	60,000,000
Total BGL12 SPOT										0.00	120,000,000	60,000,000
Total For BGL12										0.00	120,000,000	60,000,000
BGL13 On 20/08/2021 Spot Bond			12.27000	101.05797	12.27000	100.95990				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	100.45413				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				100.00000	0.00000	106.41178				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				100.00000	0.00000	99.80267				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				100.00000	0.00000	100.02237				0.00	50,000,000	50,000,000
Total BID05 SPOT										0.00	50,000,000	50,000,000

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 BID05									0.00	50,000,000	50,000,000
BID06 On 30/06/2019 Spot Bond			9.41000	102.20980	9.41000	102.13280			867,602,000,000.00	92,200,000	2,246,100,000
Total BID06 SPOT									867,602,000,000.00	92,200,000	2,246,100,000
Total For BID06									867,602,000,000.00	92,200,000	2,246,100,000
BIDC52 On 09/12/2016 Spot Bond				100.00000	0.00000	99.56212			0.00	0	0
Total BIDC52 SPOT									0.00	0	0
Total For BIDC52									0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.67330			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BSR18U On 17/12/2016 Spot Bond			100.00000	96.81991	100.00000	96.08270			0.00	0	0
Total BSR18U SPOT									0.00	0	0
Total For BSR18U									0.00	0	0
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC126 SPOT									0.00	0	0
Total For BTC126									0.00	0	0
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC127 SPOT									0.00	0	0
Total For BTC127									0.00	0	0
BTC139 On 21/11/2016 Spot Bond				100.00000	0.00000	99.93686			0.00	0	0
Total BTC139 SPOT									0.00	0	0
Total For BTC139									0.00	0	0
BTC140 On 28/11/2016 Spot Bond				100.00000	0.00000	99.78903			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	99.76778			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				100.00000	0.00000	99.70420			0.00	0	0
Total BTC142 SPOT									0.00	0	0
Total For BTC142									0.00	0	0
BTC144 On 07/12/2016 Spot Bond				100.00000	0.00000	99.59873			0.00	0	0
Total BTC144 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC144										0.00	0	0
BTC144 On 14/12/2016 Spot Bond				100.00000	0.00000	99.45351				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				100.00000	0.00000	98.89721				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				100.00000	0.00000	98.85633				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				100.00000	0.00000	98.31448				0.00	0	0
Total BTC148 SPOT										0.00	0	0
Total For BTC148										0.00	0	0
BTC148 On 10/02/2017 Spot Bond				100.00000	0.00000	98.22520				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				100.00000	0.00000	99.46143				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			100.00000	81.83857	100.00000	100.00000				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			100.00000	67.34317	100.00000	100.00000				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.32603				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.36825				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				100.00000	0.00000	101.47814				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				100.00000	0.00000	99.92970				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.00000	0.00000	100.20637				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				100.00000	0.00000	100.21171				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	10.97636	100.00000	10.87387				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	10.97636	100.00000	10.87387				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	11.00629	100.00000	10.90353				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	11.00629	100.00000	10.90353				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	32.85258	100.00000	32.61440				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	21.15954	100.00000	20.88161				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				100.00000	0.00000	101.38565				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			15.68000	95.74046	15.68000	95.62076				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				100.00000	0.00000	102.00060				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			13.48000	99.90437	13.48000	99.79819				0.00	0	0
Total CBL14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.87000	100.37801	8.87000	100.30791				0.00	0	376,400,000
Total CBL16 SPOT										0.00	0	376,400,000
Total For CBL16										0.00	0	376,400,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.53963				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			13.48000	97.23924	13.48000	97.13589				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				100.00000	0.00000	99.92784				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			10.55000	94.52948	10.55000	94.44897				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				100.00000	0.00000	100.00012				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				100.00000	0.00000	100.44076				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				100.00000	0.00000	100.29137				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			10.85000	101.34953	10.85000	101.26082				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			10.98500	112.45711	10.98500	112.35858				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			11.07000	107.86748	11.07000	107.77225				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			11.09000	102.40443	11.09000	102.31287				0.00	0	0
Total CCT03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.47091				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				100.00000	0.00000	102.13839				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	114.05100	10.00000	113.96190				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.00517				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				100.00000	0.00000	101.69137				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.76422				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	34.14737	100.00000	33.89980				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	34.32232	100.00000	34.07076				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	31.93978	100.00000	31.70821				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	101.21023				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				100.00000	0.00000	100.24448				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				100.00000	0.00000	100.31134				0.00	0	0
Total CGR23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	100.33771				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				100.00000	0.00000	101.62899				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	101.30480				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.36902				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.41507				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				100.00000	0.00000	101.46824				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				100.00000	0.00000	102.30689				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				100.00000	0.00000	102.47269				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	21.17260	100.00000	20.97275				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				100.00000	0.00000	100.51704				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				100.00000	0.00000	100.52997				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.55075				0.00	0	0
Total CIG12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.90693	10.11000	103.82342				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	132.43125	3.14000	134.69362				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.18000	140.13250	3.18000	133.74965				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				100.00000	0.00000	102.09251				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			9.76000	103.84021	9.76000	103.75736				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				100.00000	0.00000	101.58992				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	101.72771				0.00	0	0
Total CLN227 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN227										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	100.09482				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	99.85612				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	94.36981	13.50000	94.26936				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.23461	9.35000	102.15848				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.49912				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.43350				0.00	0	100,000,000
Total CLN257 SPOT										0.00	0	100,000,000
Total For CLN257										0.00	0	100,000,000
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.51640				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.51640				0.00	0	0
Total CLN259 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.51640				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.42343				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.91000	100.93549	9.91000	100.85461				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	100.66005				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26 On 20/06/2017 Spot Bond				100.00000	0.00000	102.74631				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.60358				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49378				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58660				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27 On 22/05/2017 Spot Bond				100.00000	0.00000	99.90874				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27 On 25/05/2017 Spot Bond				100.00000	0.00000	99.81300				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64566				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28 On 07/06/2017 Spot Bond				100.00000	0.00000	102.06845				0.00	0	0
Total CLN280 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.31351				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	102.18826				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.56701				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.50920				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.27963				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34112				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.49483				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35745				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.68126				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34199				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.53038				0.00	0	0
Total CLN298 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.38979				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	161.11400				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	102.17221				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	160.93244				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	160.52385				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	160.92306				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 14/11/2022 Spot Bond				100.00000	0.00000	100.10779				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.62000	91.38864	11.62000	91.30314				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.14000	92.70534	12.14000	92.61484				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.33670				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.70525				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.10567				0.00	0	0
Total CLN318 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.65002				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.50632				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	104.85366	8.80500	100.42937				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.65541				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.58518				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.60922				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.70196				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.62204				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.75022				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	101.33670				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	140.19080				0.00	0	0
Total CLN337 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.55492				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.93740				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34334				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.81396				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				100.00000	0.00000	101.44562				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				100.00000	0.00000	101.65707				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				100.00000	0.00000	100.55040				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31014				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				100.00000	0.00000	100.52141				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 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
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.47327				0.00	0	0
Total CLN358 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.64665				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.41041				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.80000	100.53179	10.80000	100.44420				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.51850				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.33226				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.94000	102.36323	12.94000	102.25692				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.34402				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.97000	102.55178	12.97000	102.44677				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	108.07480	10.02000	107.98869				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.34402				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.62563				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	83.45003				0.00	0	0
Total CLN371 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.49843				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				100.00000	0.00000	101.52568				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				100.00000	0.00000	101.52585				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.38581				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			10.25000	100.39652	10.25000	100.31339				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17624				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				100.00000	0.00000	101.66210				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	99.64819	10.98000	99.55996				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.85091	11.00000	101.76057				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				100.00000	0.00000	101.68568				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				100.00000	0.00000	100.61700				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.73000	98.63760	12.73000	98.53676				0.00	0	0
Total CLN384 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN384									0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.82662			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				100.00000	0.00000	101.52555			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				100.00000	0.00000	100.65943			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				100.00000	0.00000	101.61393			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				100.00000	0.00000	101.46177			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				100.00000	0.00000	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				100.00000	0.00000	101.53369			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				100.00000	0.00000	101.89048			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				100.00000	0.00000	101.64604			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				100.00000	0.00000	102.60738			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.10226			0.00	0	0
Total CLN398 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.10173				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.53358				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.70171				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.25701				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	101.25701				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	99.91171				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	92.16443				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.54159				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	100.93067				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.68574				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.69374				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.93484				0.00	0	0
Total CLN412 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.66973				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				100.00000	0.00000	101.97366				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				100.00000	0.00000	101.74976				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.98895				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	100.68063	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				100.00000	0.00000	101.66170				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				100.00000	0.00000	101.82980				0.00	2,000,000,000	1,000,000,000
Total CLN419 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN419										0.00	2,000,000,000	1,000,000,000
CLN419 On 18/04/2028 Spot Bond			7.01000	45.57056	7.01000	46.14366				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				100.00000	0.00000	101.84580				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	100.80961				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				100.00000	0.00000	102.42874				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	102.24526				0.00	0	0
Total CLN423 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	102.42874				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				100.00000	0.00000	105.07294				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				100.00000	0.00000	102.18939				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				100.00000	0.00000	101.73412				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				100.00000	0.00000	100.02040				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				100.00000	0.00000	102.16544				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				100.00000	0.00000	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				100.00000	0.00000	102.44886				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				100.00000	0.00000	102.59611				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				100.00000	0.00000	102.69168				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				100.00000	0.00000	110.18368				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	101.23044				0.00	0	0
Total CLN435 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.67777				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				100.00000	0.00000	101.53997				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				100.00000	0.00000	100.40886				0.00	2,000,000,000	1,000,000,000
Total CLN439 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN439										0.00	2,000,000,000	1,000,000,000
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	102.96186				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				100.00000	0.00000	101.22893				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				100.00000	0.00000	99.86879				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			10.92000	101.39202	10.92000	101.30418				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				100.00000	0.00000	100.73788				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	101.13994				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.88044				0.00	0	0
Total CLN448 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN448										0.00	0	0
CLN448 On 20/09/2017 Spot Bond				100.00000	0.00000	101.14276				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 20/06/2017 Spot Bond				100.00000	0.00000	101.18107				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12680				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN451 On 31/01/2022 Spot Bond			3.88000	134.60583	3.88000	134.57460				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	97.33199	5.77000	96.82448				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	99.89002	5.41000	99.38472				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				100.00000	0.00000	99.84412				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	100.49909				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			100.00000	1.76500	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total CLN457 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For CLN457									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	185.13347			0.00	0	0	
Total CLN55 SPOT									0.00	0	0	
Total For CLN55									0.00	0	0	
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total CLN61 SPOT									0.00	0	0	
Total For CLN61									0.00	0	0	
CLN81 On 18/04/2028 Spot Bond			9.46500	91.48258	9.46500	91.41288			0.00	0	0	
Total CLN81 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.08000	37.02240	9.08000	162.66910			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			9.08000	37.52831	9.08000	163.21830			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				100.00000	0.00000	101.51618			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				100.00000	0.00000	101.53388			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	101.04972			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				100.00000	0.00000	101.54991			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				100.00000	0.00000	100.65002			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				100.00000	0.00000	101.43128			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				100.00000	0.00000	101.49378			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				100.00000	0.00000	99.79795			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				100.00000	0.00000	101.49372			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.54960			0.00	0	0
Total CLNF15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.73826			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.88436			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			9.31000	103.71351	9.31000	103.63619			0.00	0	997,400,000
Total COJ04 SPOT									0.00	0	997,400,000
Total For COJ04									0.00	0	997,400,000
COJ05 On 05/06/2023 Spot Bond			10.30000	114.52878	10.30000	114.43454		72,404,880,000,000.00		7,029,600,000	2,014,800,000
Total COJ05 SPOT								72,404,880,000,000.00		7,029,600,000	2,014,800,000
Total For COJ05								72,404,880,000,000.00		7,029,600,000	2,014,800,000
COJ07 On 23/03/2021 Spot Bond			10.46000	102.82016	10.46000	102.73332			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			11.26000	105.86081	11.26000	105.76580			0.00	0	600,000,000
Total COJ08 SPOT									0.00	0	600,000,000
Total For COJ08									0.00	0	600,000,000
COJG0 On 09/06/2024 Spot Bond			10.69000	101.98020	10.69000	101.89318			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			10.86500	93.28687	10.86500	93.20556			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			11.81000	91.41194	11.81000	91.32553			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			11.81000	89.75469	11.81000	89.67031			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	15.25949	100.00000	15.14765			0.00	0	0
Total CPL01U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	15.31559	100.00000	15.20334				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	23.98676	100.00000	23.81095				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05U On 30/10/2018 Spot Bond			100.00000	28.76225	100.00000	28.55373				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06U On 30/11/2018 Spot Bond			100.00000	24.89785	100.00000	24.71537				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			12.22500	96.50050	12.22500	96.40720				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	32.49346	100.00000	32.25530				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	25.02107	100.00000	24.83769				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	33.16102	100.00000	32.91797				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.53500	99.63825	8.53500	99.56926				0.00	0	0
Total DENG44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	100.99242	6.86000	100.93598				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	99.93637				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	100.32499				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	102.73288				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				100.00000	0.00000	99.76993				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				100.00000	0.00000	101.71749				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				100.00000	0.00000	101.71188				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB02 On 09/10/2017 Spot Bond				100.00000	0.00000	101.02061				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	61.93496	100.00000	61.48593				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	61.93496	100.00000	61.48593				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/JIBAR										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	59.27708	100.00000	58.92570				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.00000	0.00000	101.93414				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00 On 24/01/2019 Spot Bond				100.00000	0.00000	100.96811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 20/12/2019 Spot Bond				100.00000	0.00000	65.27746			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.95500	100.50146	9.95500	100.42146			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.86500	101.57505	9.86500	101.49534		2,369,573,000,000.00		240,200,000	370,100,000
Total DV22 SPOT								2,369,573,000,000.00		240,200,000	370,100,000
Total For DV22								2,369,573,000,000.00		240,200,000	370,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	18.63058	100.00000	18.50782			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			10.32000	100.85542	10.32000	100.77272		4,090,848,000,000.00		396,400,000	298,200,000
Total DV23 SPOT								4,090,848,000,000.00		396,400,000	298,200,000
Total For DV23								4,090,848,000,000.00		396,400,000	298,200,000
DV23/R On 27/02/2023 Spot Bond			100.00000	12.64551	100.00000	12.56219			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.64551	100.00000	12.56219			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			10.40000	98.91998	10.40000	98.83826			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	102.47286	9.69000	102.39385			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.47286	9.69000	102.39385			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			11.28000	94.84176	11.28000	94.75695			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	102.57627	10.10000	102.49390			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.57627	10.10000	102.49390			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				100.00000	0.00000	101.73807			0.00	0	0

Contract 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				100.00000	0.00000	99.87144			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				100.00000	0.00000	106.16734			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				100.00000	0.00000	101.42839			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				100.00000	0.00000	105.82295			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	99.76449			0.00	0	0
Total DVC25 SPOT									0.00	0	0
Total For DVC25									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	99.93814			0.00	1,200,000,000	400,000,000
Total DVF16 SPOT									0.00	1,200,000,000	400,000,000
Total For DVF16									0.00	1,200,000,000	400,000,000
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.30645			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.89446			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				100.00000	0.00000	102.03941			0.00	0	5,000,000,000
Total DVF19 SPOT									0.00	0	5,000,000,000
Total For DVF19									0.00	0	5,000,000,000
E170 On 01/08/2020 Spot Bond			8.93500	118.17762	8.93500	118.09343		176,913,000,000,000.00	19,800,000,000	19,800,000,000	
Total E170 SPOT								176,913,000,000,000.00	19,800,000,000	19,800,000,000	
Total For E170								176,913,000,000,000.00	19,800,000,000	19,800,000,000	
E170/R On 01/08/2020 Spot Bond			100.00000	21.59893	100.00000	21.45662		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	101.24559	9.84500	101.16498		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			10.05000	100.59155	10.05000	100.50984				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.33000	99.92243	10.33000	99.83906				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			3.12000	105.72720	3.12000	105.70867				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.74040				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				100.00000	0.00000	100.60014				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.49997	100.00000	17.37310				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.70000	103.87977	2.70000	103.86549				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.25000	111.60499	2.25000	111.59370				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	127.75738	2.68000	127.73957				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	115.21236	2.66000	115.19663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.66000	115.55545	2.66000	115.53995			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.67000	107.91860	2.67000	107.90391			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.69000	104.33064	2.69000	104.31639			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	111.60499	2.25000	111.59370			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			10.38000	103.83725	10.38000	103.75163		209,676,000,000.00	20,200,000	10,100,000	
Total EMM01 SPOT								209,676,000,000.00	20,200,000	10,100,000	
Total For EMM01								209,676,000,000.00	20,200,000	10,100,000	
EMM02 On 11/03/2021 Spot Bond			10.13000	104.08872	10.13000	104.00351		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			10.86000	96.39334	10.86000	96.30890		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			11.06500	87.87161	11.06500	92.50841		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			11.33000	96.66271	11.33000	98.15845		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			10.96000	100.32210	10.96000	101.88819		0.00	0	51,120,000	
Total EMM06 SPOT								0.00	0	51,120,000	
Total For EMM06								0.00	0	51,120,000	
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.76883		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				100.00000	0.00000	100.27494		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 19/08/2018 Spot Bond				100.00000	0.00000	99.93238				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	101.91129				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond				100.00000	0.00000	101.69385				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	101.17705				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond				100.00000	0.00000	100.27770				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	25.57941	100.00000	25.39193				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	10.47733	100.00000	10.40053				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 22/02/2017 Spot Bond				100.00000	0.00000	100.01534				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC24 On 06/03/2017 Spot Bond				100.00000	0.00000	102.02111				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC26 On 06/09/2017 Spot Bond				100.00000	0.00000	102.07009				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC27 On 04/05/2017 Spot Bond				100.00000	0.00000	100.30377				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC28 On 06/11/2017 Spot Bond				100.00000	0.00000	100.32879				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	94.12697				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	87.11146	100.00000	86.51208				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				100.00000	0.00000	94.31952				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			12.98000	95.68262	12.98000	95.58349				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				100.00000	0.00000	99.31814				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	31.75851	100.00000	31.52827				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	31.86950	100.00000	31.63845				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	102.02409				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				100.00000	0.00000	100.02336				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.02547				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.02466			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.02807			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.02264			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.02232			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.02169			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	100.02261			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.02342			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0

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				100.00000	0.00000	100.02442			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.02311			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			8.64500	101.58739	8.64500	101.51655		4,272,359,000,000.00	494,200,000	43,520,398,700	
Total ES18 SPOT								4,272,359,000,000.00	494,200,000	43,520,398,700	
Total For ES18								4,272,359,000,000.00	494,200,000	43,520,398,700	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.79811	9.25000	100.72302		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	105.34053	9.53500	105.26058		2,761,535,281,500.00	289,620,900	4,433,442,700	
Total ES23 SPOT								2,761,535,281,500.00	289,620,900	4,433,442,700	
Total For ES23								2,761,535,281,500.00	289,620,900	4,433,442,700	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.20576	10.00000	103.12369		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			9.99000	88.23712	9.99000	88.16626		132,223,644,000,000.00	13,235,600,000	26,986,033,300	
Total ES26 SPOT								132,223,644,000,000.00	13,235,600,000	26,986,033,300	
Total For ES26								132,223,644,000,000.00	13,235,600,000	26,986,033,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.06328	7.85000	100.99917		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			10.62500	77.11230	10.64500	76.92024		2,441,625,000,000.00	229,800,000	77,538,026,000	
Total ES33 SPOT								2,441,625,000,000.00	229,800,000	77,538,026,000	
Total For ES33								2,441,625,000,000.00	229,800,000	77,538,026,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.37205	7.50000	101.31022		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	81.11093	10.75500	81.04092		160,739,928,000,000.00	14,945,600,000	65,274,297,400	
Total ES42 SPOT								160,739,928,000,000.00	14,945,600,000	65,274,297,400	
Total For ES42								160,739,928,000,000.00	14,945,600,000	65,274,297,400	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.61938	8.50000	100.55036		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.82229			0.00	540,000,000	520,000,000
Total EXX01 SPOT									0.00	540,000,000	520,000,000
Total For EXX01									0.00	540,000,000	520,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.86366			0.00	140,000,000	70,000,000
Total EXX02 SPOT									0.00	140,000,000	70,000,000
Total For EXX02									0.00	140,000,000	70,000,000
FIF01U On 01/11/2018 Spot Bond			100.00000	30.83813	100.00000	30.55019			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	30.94928	100.00000	30.66030			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	31.09074	100.00000	30.80044			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	31.23220	100.00000	30.94058			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			100.00000		0.00000	99.93033			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			100.00000		0.00000	99.76463			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			100.00000		0.00000	99.91580			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			100.00000		0.00000	99.76746			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond			100.00000		0.00000	102.00084			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond			100.00000		0.00000	101.32455			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.70297			0.00	4,000,000,000	2,000,000,000
Total FIFB10 SPOT									0.00	4,000,000,000	2,000,000,000
Total For FIFB10									0.00	4,000,000,000	2,000,000,000
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.69457			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				100.00000	0.00000	101.62868			0.00	0	0
Total FIFC29 SPOT									0.00	0	0
Total For FIFC29									0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	102.24407			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	0.24237	100.00000	0.30077			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	0.24237	100.00000	0.30077			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.93453	100.00000	10.85526			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	10.64727	100.00000	10.57006			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
FR2A4H 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05 On 21/12/2018 Spot Bond			10.09000	100.61877	10.09000	100.53762			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.49310			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				100.00000	0.00000	100.62383			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				100.00000	0.00000	102.79514			0.00	0	100,000,000
Total FRB11 SPOT									0.00	0	100,000,000
Total For FRB11									0.00	0	100,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.92642			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				100.00000	0.00000	97.82709			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			10.95000	99.15713	10.95000	101.28022			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				100.00000	0.00000	103.25237			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.02390			0.00	200,000,000	310,000,000
Total FRB16 SPOT									0.00	200,000,000	310,000,000
Total For FRB16									0.00	200,000,000	310,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.18669			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	12.13814	100.00000	12.05013			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	101.46946			0.00	120,000,000	60,000,000
Total FRB18 SPOT									0.00	120,000,000	60,000,000
Total For FRB18									0.00	120,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB19 On 14/04/2021 Spot Bond			12.15000	101.90818	12.15000	101.80916			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	101.00499			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.78000	107.21687	10.78000	107.12464			0.00	0	80,000,000
Total FRBC21 SPOT									0.00	0	80,000,000
Total For FRBC21									0.00	0	80,000,000
FRBC2: On 21/12/2018 Spot Bond				100.00000	0.00000	102.40262			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.96000	137.46948	2.96000	140.59103		118,400,000,000.00		40,000,000	20,000,000
Total FRBI22 SPOT								118,400,000,000.00		40,000,000	20,000,000
Total For FRBI22								118,400,000,000.00		40,000,000	20,000,000
FRBI23 On 07/12/2023 Spot Bond			3.27500	116.40285	3.27500	278.88984		327,500,000,000.00		100,000,000	50,000,000
Total FRBI23 SPOT								327,500,000,000.00		100,000,000	50,000,000
Total For FRBI23								327,500,000,000.00		100,000,000	50,000,000
FRBI25 On 31/01/2025 Spot Bond			2.63500	114.73631	2.63500	121.94770		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	90.59100	3.66000	158.14667		73,200,000,000.00		20,000,000	10,000,000
Total FRBI28 SPOT								73,200,000,000.00		20,000,000	10,000,000
Total For FRBI28								73,200,000,000.00		20,000,000	10,000,000
FRBI33 On 07/12/2033 Spot Bond			3.68000	98.68000	3.68000	200.19130		73,600,000,000.00		20,000,000	10,000,000
Total FRBI33 SPOT								73,600,000,000.00		20,000,000	10,000,000
Total For FRBI33								73,600,000,000.00		20,000,000	10,000,000
FRBI46 On 31/03/2046 Spot Bond			3.80000	93.37857	3.80000	92.78573		0.00		0	0
Total FRBI46 SPOT								0.00		0	0
Total For FRBI46								0.00		0	0
FRBZ0 On 30/11/2020 Spot Bond			7.14600	75.74588	7.14600	72.28229		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			9.22100	49.66719	9.22100	48.81212		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	48.26131	9.47000	47.37440			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	93.81443	100.00000	93.09463			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC05: On 13/10/2018 Spot Bond			100.00000	32.93921	100.00000	32.63165			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06: On 31/12/2017 Spot Bond			100.00000	44.49467	100.00000	44.17208			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				100.00000	0.00000	102.36143			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	101.76625			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				100.00000	0.00000	101.55793			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				100.00000	0.00000	101.68935			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	100.02069	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	100.02069	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				100.00000	0.00000	101.68615			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				100.00000	0.00000	101.61724			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				100.00000	0.00000	101.80628			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				100.00000	0.00000	101.66211			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	100.01663	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				100.00000	0.00000	101.75328			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				100.00000	0.00000	102.11001				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				100.00000	0.00000	102.05406				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	64.45775	100.09221	63.98492				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				100.00000	0.00000	101.52898				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				100.00000	0.00000	106.61730				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				100.00000	0.00000	101.65719				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	96.71680	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				100.00000	0.00000	101.67325				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				100.00000	0.00000	101.54664				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				100.00000	0.00000	101.58992				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				100.00000	0.00000	102.01417				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				100.00000	0.00000	101.56588				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	76.45691	13.22500	76.37497				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				100.00000	0.00000	101.48904				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				100.00000	0.00000	101.49064				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				100.00000	0.00000	102.07053			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				100.00000	0.00000	101.49014			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	107.64192	3.86500	111.33890			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				100.00000	0.00000	101.60602			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				100.00000	0.00000	101.60602			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				100.00000	0.00000	99.92380			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				100.00000	0.00000	101.33670			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				100.00000	0.00000	101.60602			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				100.00000	0.00000	101.52578			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				100.00000	0.00000	101.49532			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				100.00000	0.00000	100.32932			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				100.00000	0.00000	101.71295			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				100.00000	0.00000	101.71295			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				100.00000	0.00000	93.15282				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				100.00000	0.00000	100.66313				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				100.00000	0.00000	101.93420				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				100.00000	0.00000	101.93260				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				100.00000	0.00000	101.59007				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				100.00000	0.00000	101.59007				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.13075				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.18320				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	114.05100	10.00000	113.96200				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				100.00000	0.00000	101.66664				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.83165				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				100.00000	0.00000	100.83165			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				100.00000	0.00000	100.29115			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	100.35025	8.75000	100.28265			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				100.00000	0.00000	101.56433			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	12.69301	100.00000	12.59998			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.78655	100.00000	11.70016			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				100.00000	0.00000	97.50033			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	16.63206	100.00000	16.51015			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.63800			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	58.80267	100.00000	58.37636			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				100.00000	0.00000	100.28277			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	13.09113	100.00000	12.99517			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	57.45559	100.00000	57.03904			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
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	100.28272				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	57.25113	100.00000	56.83605				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	100.28213				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.27002				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	100.36084				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	100.34191				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.29000	138.42355	3.29000	138.39798				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				100.00000	0.00000	99.92808				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 30/03/2017 Spot Bond				100.00000	0.00000	101.43638				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	101.66169				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	101.31516				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.15000	132.89937	4.15000	132.86568				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				100.00000	0.00000	102.32027			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	100.32139			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				100.00000	0.00000	106.93363			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	100.95397			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				100.00000	0.00000	108.17521			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				100.00000	0.00000	108.36358			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				100.00000	0.00000	99.92955			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				100.00000	0.00000	99.53306			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	101.62904			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				100.00000	0.00000	102.50628			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	101.61315			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				100.00000	0.00000	101.30229				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	100.61717				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				100.00000	0.00000	88.43448				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				100.00000	0.00000	106.05377				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				100.00000	0.00000	86.55693				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				100.00000	0.00000	101.79429				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				100.00000	0.00000	100.55549				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			3.82000	111.39450	3.82000	134.95781				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			3.87000	104.31487	3.87000	134.63838				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			3.85000	102.52036	3.85000	134.76605				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			6.76000	100.33563	6.76000	140.99107				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				100.00000	0.00000	100.61307				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				100.00000	0.00000	101.49374				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				100.00000	0.00000	101.67004				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				100.00000	0.00000	101.90700				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				100.00000	0.00000	101.84619				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				100.00000	0.00000	101.62697				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				100.00000	0.00000	101.62537				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				100.00000	0.00000	100.58805				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	22.59529	100.00000	22.42968				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	62.75201	100.00000	62.29207				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	15.94833	100.00000	15.83271				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD15 On 31/12/2021 Spot Bond			100.00000	12.76488	100.00000	12.46975				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				100.00000	0.00000	101.46262				0.00	0	0
Total FRJ17 SPOT										0.00	0	0

Contract Details	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	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.60666				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.10621				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				100.00000	0.00000	100.14518				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				100.00000	0.00000	100.39716				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				100.00000	0.00000	102.36573				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	4.47938	100.00000	4.45359				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	4.47938	100.00000	4.45359				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.20800	85.54221	2.20800	115.05414				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.60000	111.40755	2.60000	120.74493				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				100.00000	0.00000	100.66451				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.81082	10.38000	100.72665				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.81082	10.38000	100.72665				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			2.74000	108.69832	2.74000	117.99524				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			2.82000	223.31026	2.82000	223.27714				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.71000	118.59450	2.71000	118.57809				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			2.85000	222.45180	2.85000	222.41826				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				100.00000	0.00000	100.54604				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	117.65439	3.12000	117.63425				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.90500	114.86801	2.90500	114.85032				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			2.90500	114.86801	2.90500	114.85032				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			2.97000	121.36558	2.97000	219.02300				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			3.02000	217.66292	3.02000	217.62712				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	106.65738	2.65000	106.64316				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			3.05000	171.13733	3.05000	216.79483				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			3.81500	98.94775	3.81500	99.21800				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	103.42561	3.36000	162.77989				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			3.63000	89.21098	3.63000	102.17542				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	103.55306	3.35000	162.93700				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.41000	162.02892	3.41000	161.99695				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			3.56000	202.20368	3.56000	203.22905				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				100.00000	0.00000	83.98046				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			3.56000	89.90321	3.56000	103.32246				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			3.81500	86.28106	3.81500	99.21800				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			3.34000	107.05122	3.34000	107.03102				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	165.02544	3.22000	164.99540				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.33000	209.25267	3.33000	209.21301				0.00	0	0
Total FRS138 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.35000	162.96837	3.35000	162.93700				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.35000	162.96837	3.35000	162.93700				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: 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
FRS14: On 31/03/2028 Spot Bond			3.64000	95.73191	3.64000	158.45078				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.42000	115.07465	3.42000	115.05218				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			2.99000	140.41260	2.99000	140.39002				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 06/05/2021 Spot Bond				100.00000	0.00000	121.01300				0.00	0	2,000,000
Total FRS148 SPOT										0.00	0	2,000,000
Total For FRS148										0.00	0	2,000,000
FRS14: On 31/03/2028 Spot Bond			3.70000	157.57528	3.70000	157.54048				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			3.74000	156.97212	3.74000	156.93694				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15: On 31/01/2025 Spot Bond			3.39000	115.32974	3.39000	115.30750				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			3.71000	157.42424	3.71000	157.38934				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			3.75000	156.82176	3.75000	156.78649				0.00	0	0
Total FRS153 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS153										0.00	0	0
FRS15 On 08/08/2017 Spot Bond				100.00000	0.00000	100.22576				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				100.00000	0.00000	101.34730				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				100.00000	0.00000	101.03719				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	121.17006	2.58500	290.32778				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	121.95167	2.47500	292.20314				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	116.94380	3.19500	280.18771				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.95000	99.88561	2.95000	140.65812				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				100.00000	0.00000	100.55392				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.48000	143.87004	2.48000	143.85282				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				100.00000	0.00000	100.35317				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			2.58000	117.54686	2.58000	117.53184				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	67.18227	104.97509	66.66810				0.00	0	0
Total FRS69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	68.34381	101.07593	67.83809				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	63.79851	100.44759	63.32904				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	66.65648	100.76967	66.16457				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			2.34000	123.81728	2.34000	123.80360				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	96.35396	2.58000	122.44799				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				100.00000	0.00000	99.42935				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	96.13924	2.61000	122.17482				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				100.00000	0.00000	102.21831				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	120.53505	2.67500	288.80418				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.24728				0.00	0	0
Total FRS94 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	102.04135			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			8.20000	101.78525	8.20000	101.71748			0.00	0	740,000,000
Total FRX17 SPOT									0.00	0	740,000,000
Total For FRX17									0.00	0	740,000,000
FRX18 On 14/04/2018 Spot Bond			8.52000	103.63259	8.52000	103.56135			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			9.03500	100.05624	9.03500	99.98298		44,343,780,000,000.00	4,908,000,000	5,316,700,000	
Total FRX19 SPOT								14,343,780,000,000.00	4,908,000,000	5,316,700,000	
Total For FRX19								14,343,780,000,000.00	4,908,000,000	5,316,700,000	
FRX20 On 01/10/2020 Spot Bond			9.33000	99.36144	9.33000	99.28679		3,452,100,000,000.00	370,000,000	460,000,000	
Total FRX20 SPOT								3,452,100,000,000.00	370,000,000	460,000,000	
Total For FRX20								3,452,100,000,000.00	370,000,000	460,000,000	
FRX23 On 28/02/2023 Spot Bond			10.08000	91.08951	10.08000	91.01530		0.00	0	5,000,000,000	
Total FRX23 SPOT								0.00	0	5,000,000,000	
Total For FRX23								0.00	0	5,000,000,000	
FRX24 On 10/12/2024 Spot Bond			10.31000	107.17245	10.31000	107.08417		948,520,000,000.00	92,000,000	46,000,000	
Total FRX24 SPOT								948,520,000,000.00	92,000,000	46,000,000	
Total For FRX24								948,520,000,000.00	92,000,000	46,000,000	
FRX26 On 01/10/2026 Spot Bond			10.73000	93.93306	10.73000	93.85218		4,077,400,000,000.00	380,000,000	690,000,000	
Total FRX26 SPOT								4,077,400,000,000.00	380,000,000	690,000,000	
Total For FRX26								4,077,400,000,000.00	380,000,000	690,000,000	
FRX30 On 31/01/2030 Spot Bond			10.92000	94.88378	10.92000	94.80158		1,092,000,000,000.00	100,000,000	50,000,000	
Total FRX30 SPOT								1,092,000,000,000.00	100,000,000	50,000,000	
Total For FRX30								1,092,000,000,000.00	100,000,000	50,000,000	
FRX31 On 21/02/2031 Spot Bond			10.94000	92.06584	10.94000	91.98593		7,001,600,000,000.00	640,000,000	320,000,000	
Total FRX31 SPOT								7,001,600,000,000.00	640,000,000	320,000,000	
Total For FRX31								7,001,600,000,000.00	640,000,000	320,000,000	
FRX45 On 14/04/2045 Spot Bond			11.16500	73.76608	11.16500	73.70006		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX45									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.37346			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				100.00000	0.00000	101.41353			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				100.00000	0.00000	101.89696			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				100.00000	0.00000	101.52578			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				100.00000	0.00000	101.73407			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				100.00000	0.00000	99.93614			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				100.00000	0.00000	99.84451			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				100.00000	0.00000	99.81253			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				100.00000	0.00000	99.93156			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				100.00000	0.00000	99.92956			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				100.00000	0.00000	99.92075			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	5.51091	100.00000	6.83869			0.00	0	0
Total FS3A3U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.92458	100.00000	1.14734				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	38.14842	100.00000	37.86881				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	6.40024	100.00000	6.35333				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	1.07378	100.00000	1.06591				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	14.75319	100.00000	14.61543				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	2.62575	100.00000	2.60123				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	0.46733	100.00000	0.46296				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	2.43354	100.00000	2.41589				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	2.62575	100.00000	2.60123				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	2.62575	100.00000	2.60123				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	2.62575	100.00000	2.60123				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	2.62575	100.00000	2.60123				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.84973				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.10000	100.80928	10.10000	100.72880				0.00	0	0
Total GFC04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.99976			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	102.05791			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				100.00000	0.00000	102.08115			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				100.00000	0.00000	102.23221			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				100.00000	0.00000	102.41809			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				100.00000	0.00000	102.53425			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT38 On 29/11/2016 Spot Bond				100.00000	0.00000	101.78862			0.00	0	0
Total GPT38 SPOT									0.00	0	0
Total For GPT38									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	15.12664	100.00000	15.01576			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	45.27928	100.00000	44.94741			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	24.20676	100.00000	24.02934			0.00	0	0
Total GRB03U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	12.88959	100.00000	12.79614				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	19.54606	100.00000	19.36156				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	13.96571	100.00000	13.83389				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	2.53455	100.00000	2.51222				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	83.71560	100.00000	83.14351				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	57.12804	100.00000	56.74854				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	40.55277	100.00000	40.19551				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	33.59249	100.00000	33.48072				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	20.27638	100.00000	20.09776				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	14.92999	100.00000	14.88032				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	10.13819	100.00000	10.04888				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	6.63555	100.00000	6.61348				0.00	0	0
Total GRB16U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	5.09019	100.00000	5.04496				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	2.95241	100.00000	2.94259				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	2.53455	100.00000	2.51222				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.80735				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				100.00000	0.00000	100.61745				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				100.00000	0.00000	100.64975				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.63921				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				100.00000	0.00000	99.92857				0.00	0	0
Total GRT07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.29362			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.87592			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				100.00000	0.00000	100.09674			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				100.00000	0.00000	100.06305			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.32953			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.78744			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				100.00000	0.00000	101.60584			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.78917			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.80909			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			10.27000	106.32408	10.27000	100.29029			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	101.65340			0.00	0	0
Total GSIS04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GSIS04										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	108.79315				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	103.73288				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				100.00000	0.00000	100.41455				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				100.00000	0.00000	101.06414				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	15.52156	100.00000	13.83282				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				100.00000	0.00000	101.61475				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				100.00000	0.00000	100.39160				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.37707				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.95514				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.96516				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.97653				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	9.35240	100.00000	9.28459				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	9.35240	100.00000	9.28459				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.92114	100.00000	9.84922				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.92114	100.00000	9.84922				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	10.65239	100.00000	10.57516				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	10.65239	100.00000	10.57516				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	11.54614	100.00000	11.46243				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.00000	0.00000	100.14583			0.00	1,940,000,000	970,000,000
Total HPF04 SPOT									0.00	1,940,000,000	970,000,000
Total For HPF04									0.00	1,940,000,000	970,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200			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			8.11000	102.93238	8.11000	102.86513			0.00	0	1,164,433,300
Total HPF05 SPOT									0.00	0	1,164,433,300
Total For HPF05									0.00	0	1,164,433,300
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	99.92156			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				100.00000	0.00000	99.92601			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.91891			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.82815			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	104.98441	9.09500	104.90833		352,886,000,000.00		38,800,000	5,084,700,000
Total HWAY20 SPOT								352,886,000,000.00		38,800,000	5,084,700,000

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 HWAY20									352,886,000,000.00	38,800,000	5,084,700,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.02394	100.00000	16.91178			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.47500	121.95167	2.47500	292.20314			2,475,000,000,000.00	1,000,000,000	13,000,000,000
Total HWAY23 SPOT									2,475,000,000,000.00	1,000,000,000	13,000,000,000
Total For HWAY23									2,475,000,000,000.00	1,000,000,000	13,000,000,000
HWAY2 On 07/12/2024 Spot Bond			2.33500	125.59647	2.33500	300.93971			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	101.20681	2.68000	101.19271			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			10.75000	91.04635	10.75000	90.96866			328,950,000,000.00	30,600,000	4,485,300,000
Total HWAY34 SPOT									328,950,000,000.00	30,600,000	4,485,300,000
Total For HWAY34									328,950,000,000.00	30,600,000	4,485,300,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.86552	100.00000	11.78733			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			10.76000	90.75660	10.76000	90.67909			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.86549	100.00000	11.78730			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.78407			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				100.00000	0.00000	101.45828			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	21.30134	100.00000	21.01851			900,000,000,000,000.00	9,000,000,000	4,500,000,000
Total HWF10U SPOT									10,000,000,000,000.00	9,000,000,000	4,500,000,000

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 HWF10U									10,000,000,000,000.00	9,000,000,000	4,500,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200			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	128.16392	1.97000	128.15385			47,280,000,000,000.00	24,000,000,000	84,456,372,500
Total I2025 SPOT									17,280,000,000,000.00	24,000,000,000	84,456,372,500
Total For I2025									17,280,000,000,000.00	24,000,000,000	84,456,372,500
I2029 On 31/03/2029 Spot Bond			2.05000	99.98608	2.05000	99.97740			234,930,000,000.00	114,600,000	13,039,516,500
Total I2029 SPOT									234,930,000,000.00	114,600,000	13,039,516,500
Total For I2029									234,930,000,000.00	114,600,000	13,039,516,500
I2033 On 28/02/2033 Spot Bond			2.05000	106.19658	2.05000	106.18726			63,140,000,000,000.00	30,800,000,000	36,314,522,700
Total I2033 SPOT									3,140,000,000,000.00	30,800,000,000	36,314,522,700
Total For I2033									3,140,000,000,000.00	30,800,000,000	36,314,522,700
I2038 On 31/01/2038 Spot Bond			1.98000	133.89014	1.98000	133.87952			138,600,000,000,000.00	70,000,000,000	169,361,943,200
Total I2038 SPOT									18,600,000,000,000.00	70,000,000,000	169,361,943,200
Total For I2038									18,600,000,000,000.00	70,000,000,000	169,361,943,200
I2046 On 31/03/2046 Spot Bond			2.03000	132.62343	2.03000	132.61215			125,831,580,000,000.00	61,986,000,000	107,522,973,200
Total I2046 SPOT									15,831,580,000,000.00	61,986,000,000	107,522,973,200
Total For I2046									15,831,580,000,000.00	61,986,000,000	107,522,973,200
I2050 On 31/12/2050 Spot Bond			2.02000	143.19322	2.02000	143.18140			119,668,655,776,000.00	59,241,908,800	178,156,025,246
Total I2050 SPOT									19,668,655,776,000.00	59,241,908,800	178,156,025,246
Total For I2050									19,668,655,776,000.00	59,241,908,800	178,156,025,246
IBL22 On 15/03/2018 Spot Bond			8.76000	103.32103	8.76000	103.24764			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			6.30000	100.02423	6.30000	141.12091			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.55000	101.80937	2.55000	143.37176			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.24454			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.88000	101.04048	8.88000	100.96815			0.00	0	0
Total IBL39 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.90124			0.00	0	3,410,000,000
Total IBL42 SPOT									0.00	0	3,410,000,000
Total For IBL42									0.00	0	3,410,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200			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			9.41000	100.72086	9.41000	100.64497			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	95.56317	9.87500	95.48811			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			9.27000	98.56640	9.27000	98.49283			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.98804	7.34000	100.92807			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	100.39513	9.86500	100.31634			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				100.00000	0.00000	99.88088			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			9.19000	100.81039	9.19000	100.73658			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				100.00000	0.00000	100.46252			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				100.00000	0.00000	100.08958			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.53000	102.25271	8.53000	102.18245			0.00	0	0
Total IBL58 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.15000	102.49595	9.15000	102.42122				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			10.43000	101.76856	10.43000	101.68425				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				100.00000	0.00000	102.07283				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				100.00000	0.00000	100.57920				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				100.00000	0.00000	100.52315				0.00	0	500,000,000
Total IBL63 SPOT										0.00	0	500,000,000
Total For IBL63										0.00	0	500,000,000
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.46226				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				100.00000	0.00000	100.43692				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				100.00000	0.00000	101.55053				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.28000	138.48934	3.28000	138.46385				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.20776				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	29.48134	100.00000	29.26760				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.09358				0.00	0	0
Total IBL73 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	99.93088				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				105.97186	0.00000	99.84226				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				100.00000	0.00000	99.83756				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			10.48000	97.94555	10.48000	97.86402				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			8.98000	105.13512	8.98000	105.05986				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	21.79091	100.00000	21.63293				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	11.34813	100.00000	11.26585				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				100.00000	0.00000	100.48360				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				100.00000	0.00000	101.40520				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	22.44035	100.00000	22.23082				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				100.00000	0.00000	99.93173				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	99.92924				0.00	0	0
Total IBL86 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.28000	101.05295	9.28000	100.97784				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			9.89000	101.55901	9.89000	101.47868				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	12.68115	100.00000	12.59714				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				100.00000	0.00000	99.73314				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	21.12634	100.00000	18.12511				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				100.00000	0.00000	101.88185				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.92594				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.90583				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				100.00000	0.00000	102.08773				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				100.00000	0.00000	101.68456				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				100.00000	0.00000	101.41978				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	101.12947				0.00	0	0
Total IBL97 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	101.18046				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			9.15000	105.53093	9.15000	100.30202				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	0.03096	100.00000	0.03075				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				100.00000	0.00000	100.35155				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.21000	94.75696	10.21000	94.67922				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.98614				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	99.26892				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.91000	92.78291	10.91000	97.46933				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.09657				0.00	5,000,000,000	2,500,000,000
Total IDCG07 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IDCG07										0.00	5,000,000,000	2,500,000,000
IDCG08 On 13/05/2030 Spot Bond			11.73000	97.19812	11.73000	97.06015				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.51269	5.00000	101.47139				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	100.44872	5.00000	100.40785				0.00	0	0
Total IDCP04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.74674	4.00000	100.71368				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	100.38154	4.00000	100.34878				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			9.31000	100.60650	9.31000	100.53148				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			8.60000	101.49337	8.60000	101.42296				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	8.61935	100.00000	8.55618				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	54.66520	100.00000	54.26888				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	56.13087	100.00000	55.72392				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	4.30378	100.00000	4.27940				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	10.56046	100.00000	10.48390				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	15.34244	100.00000	15.23121				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	16.82093	100.00000	16.69897				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	11.38373	100.00000	11.30832				0.00	0	0
Total IN289U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	91.80583	100.00000	91.13079				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.94545	100.00000	12.85057				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	24.90657	100.00000	24.72403				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	96.09922	100.00000	95.37303				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	68.23134	100.00000	67.76666				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	48.98333	100.00000	48.64974				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	99.30727	100.00000	98.51703				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	11.24384	100.00000	11.16232				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.97023	100.00000	13.86784				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	85.35880	100.00000	84.58748				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	17.61573	100.00000	17.44946				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	7.20614	100.00000	7.13812				0.00	0	0
Total IN332U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN332U									0.00	0	0
IN333U On 28/02/2017 Spot Bond			100.00000	99.10641	100.00000	97.58947			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	15.37096	100.00000	15.16686			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	44.51447	100.00000	42.12004			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	8.54887	100.00000	0.00156			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	0.00020	100.00000	0.00020			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	8.37914	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	
Total IN345U SPOT								10,000,000,000,000.00	100,000,000	100,000,000	
Total For IN345U								10,000,000,000,000.00	100,000,000	100,000,000	
ING132 On 22/12/2018 Spot Bond			100.00000		0.00000	101.56739			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			100.00000		0.00000	101.85008			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.86111	6.50000	100.80850			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			100.00000		0.00000	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	114.05100	10.00000	113.96200			0.00	0	0
Total ING211/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 ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.53632			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				100.00000	0.00000	100.34179			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.12559			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.88635			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				100.00000	0.00000	100.22045			0.00	320,000,000	160,000,000
Total INLV03 SPOT									0.00	320,000,000	160,000,000
Total For INLV03									0.00	320,000,000	160,000,000
INLV04 On 11/02/2021 Spot Bond			12.45000	104.51871	12.45000	104.41585			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	114.05100	10.00000	113.96200			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.90125			0.00	0	0
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.91000	100.87856	8.91000	100.80724			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.23830			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.14083			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.15587			0.00	0	0
Total IPF09 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF09									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.78917			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				100.00000	0.00000	101.84858			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				100.00000	0.00000	101.46978			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				100.00000	0.00000	101.51059			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				100.00000	0.00000	101.53506			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				100.00000	0.00000	101.41277			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				100.00000	0.00000	101.42825			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.44373			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				100.00000	0.00000	100.44865			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			10.28000	96.81281	10.28000	96.73330		1,747,600,000,000.00	170,000,000	1,935,000,000	
Total IPL10 SPOT								1,747,600,000,000.00	170,000,000	1,935,000,000	
Total For IPL10								1,747,600,000,000.00	170,000,000	1,935,000,000	
IPL6 On 28/09/2017 Spot Bond			9.12000	101.96494	9.12000	101.88961		0.00	0	848,676,000	
Total IPL6 SPOT								0.00	0	848,676,000	
Total For IPL6								0.00	0	848,676,000	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	56.29147	100.00000	55.91444		0.00	0	0	
Total IPL6/R203 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.08206			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	43.39923	100.00000	43.08458			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.14768			0.00	100,000,000	50,000,000
Total IPL8 SPOT									0.00	100,000,000	50,000,000
Total For IPL8									0.00	100,000,000	50,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	12.86932	100.00000	12.77601			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.67709			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				100.00000	0.00000	102.14846			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	102.03303			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.64000	96.66474	3.64000	136.11498			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	100.84220	2.75000	100.81976			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	154.43830	3.91000	154.40157			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.25535			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.03835			0.00	0	0
Total IV023 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.67905				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				100.00000	0.00000	99.90513				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				100.00000	0.00000	99.92590				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	109.55238	3.97000	110.48256				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	109.46105	3.97000	110.48256				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				100.00000	0.00000	101.90383				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.87554				0.00	80,000,000	40,000,000
Total IV032 SPOT										0.00	80,000,000	40,000,000
Total For IV032										0.00	80,000,000	40,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.21859				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			12.15000	104.44414	12.15000	104.34375				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	101.38966				0.00	220,000,000	110,000,000
Total IV035 SPOT										0.00	220,000,000	110,000,000
Total For IV035										0.00	220,000,000	110,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.80224				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				100.00000	0.00000	101.79063				0.00	0	0
Total IV038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.73000	133.64149	4.73000	129.27868			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				100.00000	0.00000	101.60017			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			12.50000	107.42911	12.50000	99.72874			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	22.99630	100.00000	22.82958			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.94000	104.41565	10.94000	104.32353			0.00	0	159,000,000
Total IV08 SPOT									0.00	0	159,000,000
Total For IV08									0.00	0	159,000,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.54682			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.01000	152.96990	4.01000	152.93228			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA646 On 17/11/2016 Spot Bond			7.60000	99.91678	7.60000	99.97918			0.00	0	0
Total IVA646 SPOT									0.00	0	0
Total For IVA646									0.00	0	0
IVA647 On 28/11/2016 Spot Bond			7.60000	99.85446	7.60000	99.73005			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	99.79221	7.60000	99.66796			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	99.64728	7.60000	99.52338			0.00	0	0
Total IVA649 SPOT									0.00	0	0
Total For IVA649									0.00	0	0
IVA650 On 13/12/2016 Spot Bond			7.70000	99.53803	7.70000	99.41278			0.00	0	0
Total IVA650 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA650										0.00	0	0
IVA654 On 05/01/2017 Spot Bond			7.70000	99.05961	7.70000	98.93556				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	98.91492	7.70000	98.79123				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	86.08491	100.00000	85.48009				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	98.30855	7.85000	98.18400				0.00	0	0
Total IVA659 SPOT										0.00	0	0
Total For IVA659										0.00	0	0
IVA660 On 16/02/2017 Spot Bond			100.00000	80.75221	100.00000	80.21978				0.00	0	0
Total IVA660 SPOT										0.00	0	0
Total For IVA660										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.91668				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.79184				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.93116				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.84357				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				100.00000	0.00000	101.16316				0.00	0	0
Total IVC027 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.60281				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.21704				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.24361				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				100.00000	0.00000	95.80236				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.75000	102.15511	9.75000	102.07587				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	22.87584	100.00000	22.72512				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	18.26845	100.00000	18.13601				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			10.02000	100.57026	10.02000	100.49013				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				100.00000	0.00000	100.45381				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.01216				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				100.00000	0.00000	100.28530				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				100.00000	0.00000	99.92872				0.00	0	0
Total IVC049 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.87893				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				100.00000	0.00000	100.38548				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				100.00000	0.00000	100.17673				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.37259				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.16180				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				100.00000	0.00000	100.46024				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.19320				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				100.00000	0.00000	100.29450				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				100.00000	0.00000	101.63537				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				100.00000	0.00000	101.73053				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.34566				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.76149				0.00	0	0
Total IVC070 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.74160				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				100.00000	0.00000	100.35535				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				100.00000	0.00000	99.87978				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	99.87978				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.91537				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	10.33408	100.00000	10.19834				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				100.00000	0.00000	100.48311				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				100.00000	0.00000	100.01318				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	100.92308				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.88110				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				100.00000	0.00000	100.42627				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				100.00000	0.00000	100.43354				0.00	0	0
Total IVC090 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC090										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.03173	100.00000	3.01455				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	44.95850	100.00000	44.62898				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	32.29101	100.00000	32.05433				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	4.38181	100.00000	4.35692				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	1.93282	100.00000	1.92184				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	1.89286	100.00000	1.88211				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	1.60460	100.00000	1.59548				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				100.00000	0.00000	100.52770				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.93386				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.71186				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				100.00000	0.00000	101.89175				0.00	0	0
Total KAP003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond				100.00000	0.00000	101.25524				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	101.32966				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			10.42000	105.69910	10.42000	99.90538				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP041 On 01/07/2019 Spot Bond			100.00000	20.04498	100.00000	19.89965				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				100.00000	0.00000	102.12541				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.50062				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.34006				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			9.46000	127.94040	9.46000	127.84243				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.02046				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				100.00000	0.00000	101.75348				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				100.00000	0.00000	101.34883				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				100.00000	0.00000	99.07671				0.00	0	0
Total LBK08 SPOT										0.00	0	0

Contract Details	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	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	17.93141	100.00000	17.80140				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	97.48208	10.54500	97.40044				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	99.82144	9.62000	99.74501				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	102.29325	9.71000	102.21421				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				100.00000	0.00000	101.46997				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	44.13849	100.00000	43.81848				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	101.06079				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			9.01000	101.13872	9.01000	101.06609				0.00	0	12,453,340,000
Total LGL02 SPOT										0.00	0	12,453,340,000
Total For LGL02										0.00	0	12,453,340,000
LGL03 On 03/04/2018 Spot Bond			9.66000	98.48352	9.66000	98.40698				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	98.63744	10.42000	98.55579				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				100.00000	0.00000	101.82132				0.00	120,000,000	60,000,000
Total LGL05 SPOT										0.00	120,000,000	60,000,000
Total For LGL05										0.00	120,000,000	60,000,000
LGL06 On 04/10/2022 Spot Bond			10.58000	106.02339	10.58000	99.60464				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				100.00000	0.00000	101.20129				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				100.00000	0.00000	102.42236				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				100.00000	0.00000	100.13761				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			13.48000	99.97931	13.48000	99.87128				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	99.92592	14.44500	99.81049				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				100.00000	0.00000	101.77645				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				100.00000	0.00000	99.77960				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	99.93073				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			100.00000	8.83883	100.00000	100.00000				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.92672				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			100.00000	8.83883	100.00000	100.00000				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	99.92190				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			100.00000	8.77915	100.00000	100.00000			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				100.00000	0.00000	101.50717			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				100.00000	0.00000	100.35418			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				100.00000	0.00000	98.63433			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				100.00000	0.00000	99.50244			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				100.00000	0.00000	98.41759			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				100.00000	0.00000	99.39733			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				100.00000	0.00000	100.16056			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				100.00000	0.00000	101.71144			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.72179			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				100.00000	0.00000	104.17120			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				100.00000	0.00000	104.41289			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				100.00000	0.00000	101.65161				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				100.00000	0.00000	101.53563				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.34083				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.85799				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				100.00000	0.00000	100.41149				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.87203				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				100.00000	0.00000	100.24645				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.48679				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				100.00000	0.00000	101.50934				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				100.00000	0.00000	101.48710				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				100.00000	0.00000	100.17450				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				100.00000	0.00000	100.42089			0.00	3,000,000,000	2,500,000,000
Total MBF051 SPOT									0.00	3,000,000,000	2,500,000,000
Total For MBF051									0.00	3,000,000,000	2,500,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	21.22719	100.00000	21.02899			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				100.00000	0.00000	101.16925			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				100.00000	0.00000	101.23832			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	97.87389	2.30000	97.41413			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				100.00000	0.00000	95.25969			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	101.17732			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				100.00000	0.00000	101.62998			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	60.30564	100.00000	59.86842			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	58.54540	100.00000	58.12095			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	58.59241	100.00000	58.16761			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	56.22560	100.00000	55.81796			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	80.57395	100.00000	80.04386				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				100.00000	0.00000	100.42962				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			9.38000	100.15058	9.38000	100.07494				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	103.10057	8.00000	103.03394				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			9.43000	99.78476	9.43000	99.70901				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.87894	8.91000	100.80650				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				100.00000	0.00000	103.33431				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				100.00000	0.00000	103.46161				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			9.40000	103.39494	9.40000	103.31754				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			10.27500	102.72233	10.27500	102.63845				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				100.00000	0.00000	101.40552				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	101.75005	10.24500	101.66618				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			9.62000	99.37180	9.62000	103.67429			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				100.00000	0.00000	101.69226			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			10.15000	101.27402	10.15000	101.40396			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				100.00000	0.00000	101.48664			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			12.11000	97.70345	12.11000	98.67459			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			11.46000	102.53646	11.46000	100.38239			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	95.05208	100.00000	94.31525			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			9.32000	99.37823	9.32000	103.53390			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			9.01000	104.26899	9.01000	104.19410		546,006,000,000.00		60,600,000	0
Total MTN04 SPOT								546,006,000,000.00		60,600,000	0
Total For MTN04								546,006,000,000.00		60,600,000	0
MTN06 On 22/03/2017 Spot Bond			100.00000	81.97479	100.00000	81.47188			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	94.11772	100.00000	93.40830			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	23.58219	100.00000	23.36200			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	23.54116	100.00000	23.38434				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			100.00000	7.93286	100.00000	100.00000			500,000,000,000,000.00	55,000,000,000	45,000,000,000	
Total MWAR01 SPOT									10,000,000,000,000.00	55,000,000,000	45,000,000,000	
Total For MWAR01									10,000,000,000,000.00	55,000,000,000	45,000,000,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	8.93189	100.89771	8.86662				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	9.03278	100.61875	8.96693				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				100.00000	0.00000	101.42958				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				100.00000	0.00000	101.44562			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.62034			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				100.00000	0.00000	111.47134			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	12.50155	100.00000	12.40993			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	13.37259	100.00000	13.27458			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			10.53000	90.13998	10.53000	90.06377		210,600,000,000.00		20,000,000	10,000,000
Total NAM01 SPOT								210,600,000,000.00		20,000,000	10,000,000
Total For NAM01								210,600,000,000.00		20,000,000	10,000,000
NAM02 On 29/06/2020 Spot Bond			10.03000	102.49291	10.03000	102.41073		802,400,000,000.00		80,000,000	40,000,000
Total NAM02 SPOT								802,400,000,000.00		80,000,000	40,000,000
Total For NAM02								802,400,000,000.00		80,000,000	40,000,000
NAM03 On 01/08/2023 Spot Bond			10.38000	99.52404	10.38000	101.43043		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			10.86000	99.03018	10.86000	101.01151		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	101.64420	9.73000	101.56550		0.00		0	0
Total NBK11A SPOT								0.00		0	0
Total For NBK11A								0.00		0	0
NBK12/ On 19/03/2021 Spot Bond			10.16000	98.92943	10.16000	98.84822		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	101.60810	9.38000	101.53094		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			10.13000	99.63194	10.13000	99.55038				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				100.00000	0.00000	100.11202				0.00	0	20,000,000
Total NBK13B SPOT										0.00	0	20,000,000
Total For NBK13B										0.00	0	20,000,000
NBK14, On 25/06/2021 Spot Bond			9.96000	101.33751	9.96000	101.26184				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			10.20000	96.80755	10.20000	96.72908				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				100.00000	0.00000	102.31216				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16, On 12/02/2025 Spot Bond			11.07000	93.90422	11.07000	93.82179				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			11.24000	93.42247	11.24000	93.33831				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	101.81077				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	102.57616	9.87500	102.49515				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.25317				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			10.35000	101.61758	10.35000	101.53356				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.31637				0.00	0	388,000,000
Total NBK19B SPOT										0.00	0	388,000,000

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	0	388,000,000
NBK19I On 26/06/2017 Spot Bond			100.00000	63.35942	100.00000	62.89504			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			10.96000	101.39610	10.96000	101.30746		1,096,000,000,000.00		100,000,000	50,000,000
Total NBK20A SPOT								1,096,000,000,000.00		100,000,000	50,000,000
Total For NBK20A								1,096,000,000,000.00		100,000,000	50,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.24864			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			11.51000	98.19194	11.51000	98.10240			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				100.00000	0.00000	100.11229			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			9.50000	102.61463	9.50000	102.53616			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				100.00000	0.00000	100.00652			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			11.16000	97.40377	11.16000	97.31663			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				100.00000	0.00000	99.95703			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24J On 19/11/2027 Spot Bond			11.41000	97.12482	11.41000	97.03603			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				100.00000	0.00000	100.16834			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			10.37000	104.05553	10.37000	103.96980			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				100.00000	0.00000	100.04600			0.00	300,000,000	150,000,000
Total NBK25B SPOT									0.00	300,000,000	150,000,000
Total For NBK25B									0.00	300,000,000	150,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	11.41683	100.00000	11.34037			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				100.00000	0.00000	100.65742			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			11.05000	100.90849	11.05000	100.81858			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.87531			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			10.38000	99.22778	10.38000	101.15068			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				100.00000	0.00000	99.93162			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			10.86000	98.98246	10.86000	100.95492		1,867,920,000,000.00		172,000,000	86,000,000
Total NBK29A SPOT								1,867,920,000,000.00		172,000,000	86,000,000
Total For NBK29A								1,867,920,000,000.00		172,000,000	86,000,000
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	99.97974			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	99.99980			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.02507			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				100.00000	0.00000	102.03602			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				100.00000	0.00000	100.52337			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				100.00000	0.00000	100.20114			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				100.00000	0.00000	100.20541			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				100.00000	0.00000	100.21058			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.38938			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				100.00000	0.00000	100.40435			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			9.29000	107.33820	9.29000	107.25745		371,600,000,000.00	40,000,000	20,000,000	
Total NBK3A SPOT								371,600,000,000.00	40,000,000	20,000,000	
Total For NBK3A								371,600,000,000.00	40,000,000	20,000,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	22.57482	100.00000	22.42361		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			11.63500	41.75803	11.63500	41.71955		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				100.00000	0.00000	100.47697		0.00	0	0	
Total NBK40B SPOT								0.00	0	0	
Total For NBK40B								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.79180		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				100.00000	0.00000	100.01549		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				100.00000	0.00000	101.45763				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.24635				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				100.00000	0.00000	100.42671				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				100.00000	0.00000	101.52571				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	10.17675	100.00000	10.10217				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.17675	100.00000	10.10217				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			10.80500	101.07288	10.80500	100.98477				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.51770				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			10.84000	100.02628	10.84000	99.93881				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				100.00000	0.00000	101.52571				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				100.00000	0.00000	101.39429				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				100.00000	0.00000	101.39437				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				100.00000	0.00000	101.53844				0.00	0	0

Contract 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				100.00000	0.00000	101.55446				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.90099				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.97106				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				100.00000	0.00000	101.42558				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.97110				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				100.00000	0.00000	100.67244				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.30541				0.00	12,100,000	12,100,000
Total NED14 SPOT										0.00	12,100,000	12,100,000
Total For NED14										0.00	12,100,000	12,100,000
NED15 On 08/04/2024 Spot Bond			10.95000	98.95453	10.95000	100.21333				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				100.00000	0.00000	99.10367				0.00	8,000,000,000	4,000,000,000
Total NED16 SPOT										0.00	8,000,000,000	4,000,000,000
Total For NED16										0.00	8,000,000,000	4,000,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.97911				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.89701				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.38001				0.00	0	0

Contract 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	99.57858	11.79500	102.81182				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				100.00000	0.00000	100.93767				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	110.02996	9.44500	109.94676				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				100.00000	0.00000	99.88205				0.00	280,000,000	140,000,000
Total NEDT1A SPOT										0.00	280,000,000	140,000,000
Total For NEDT1A										0.00	280,000,000	140,000,000
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	101.81463				0.00	40,000,000	20,000,000
Total NGL01 SPOT										0.00	40,000,000	20,000,000
Total For NGL01										0.00	40,000,000	20,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200				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	100.32532	13.50000	100.21677				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				100.00000	0.00000	102.14475				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.48500	185.92670	2.48500	185.90389				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	105.46262	2.83000	120.19240				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	205.04173	3.45000	205.01998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.22000	116.78730	3.22000	116.76639				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	160.50859	3.50000	160.59854				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	160.06286	3.57000	159.52049				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	103.19270	9.29500	103.11629				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	93.04859	100.00000	92.49691				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	101.46549	9.92500	101.38443				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				100.00000	0.00000	99.91352				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				100.00000	0.00000	99.91513				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				100.00000	0.00000	100.03608				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	99.90216				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	99.90796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1A22 SPOT									0.00	0	0
Total For NQ1A22									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.12500	101.45980	10.12500	101.37713			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				100.00000	0.00000	99.91192			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				100.00000	0.00000	99.91300			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				100.00000	0.00000	99.90575			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	101.45413	10.32500	101.36985			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				100.00000	0.00000	99.91086			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				100.00000	0.00000	99.91033			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				100.00000	0.00000	99.90115			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				100.00000	0.00000	99.89047			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				100.00000	0.00000	99.90873			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				100.00000	0.00000	99.88816			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01 On 30/11/2018 Spot Bond			9.20500	105.21584	9.20500	111.24520		237,489,000,000.00	25,800,000	12,900,000	

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 NRA018 SPOT										237,489,000,000.00	25,800,000	12,900,000
Total For NRA018										237,489,000,000.00	25,800,000	12,900,000
NRA02: On 31/10/2022 Spot Bond			10.18000	109.75748	10.18000	109.66720				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.47500	179.49784	2.47500	183.37538				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			11.79000	102.62531	11.79000	108.63102				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	12.01326	100.00000	17.89796				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				100.00000	0.00000	101.64578				0.00	0	563,000,000
Total NTC16 SPOT										0.00	0	563,000,000
Total For NTC16										0.00	0	563,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.75108				0.00	540,000,000	270,000,000
Total NTC17 SPOT										0.00	540,000,000	270,000,000
Total For NTC17										0.00	540,000,000	270,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.66974				0.00	100,000,000	50,000,000
Total NTC18 SPOT										0.00	100,000,000	50,000,000
Total For NTC18										0.00	100,000,000	50,000,000
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.56286				0.00	120,000,000	60,000,000
Total NTC19 SPOT										0.00	120,000,000	60,000,000
Total For NTC19										0.00	120,000,000	60,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.24045				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				100.00000	0.00000	102.74936				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	22.25796	100.00000	22.09660				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	99.88221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.44500	96.84044	10.44500	96.76010			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				100.00000	0.00000	101.74062			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			10.68000	96.67798	10.68000	99.06449			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			11.31000	97.88248	11.31000	97.79328			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			11.96000	96.66207	11.96000	96.56906		239,200,000,000.00		20,000,000	970,000,000
Total OML07 SPOT								239,200,000,000.00		20,000,000	970,000,000
Total For OML07								239,200,000,000.00		20,000,000	970,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.69146			0.00	80,000,000	40,000,000
Total OML08 SPOT									0.00	80,000,000	40,000,000
Total For OML08									0.00	80,000,000	40,000,000
OML09 On 14/09/2022 Spot Bond			11.30000	100.34123	11.30000	100.24988			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			11.96000	98.82565	11.96000	98.73056			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	114.05100	10.00000	113.96200			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				100.00000	0.00000	101.73077			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	101.88332			0.00	0	0
Total PMM27 SPOT									0.00	0	0
Total For PMM27									0.00	0	0
PMM28 On 02/03/2017 Spot Bond				100.00000	0.00000	101.75730			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM28 SPOT									0.00	0	0
Total For PMM28									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.83874			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				100.00000	0.00000	101.72084			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				100.00000	0.00000	100.31302			0.00	0	0
Total PMM31 SPOT									0.00	0	0
Total For PMM31									0.00	0	0
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	96.56702			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC002 On 31/10/2019 Spot Bond				100.00000	0.00000	100.26322			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC003 On 30/06/2021 Spot Bond			10.01500	100.31548	10.01500	100.25869			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.53252			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				100.00000	0.00000	100.54434			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				100.00000	0.00000	100.59511			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.60691			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			9.02500	114.00510	9.06000	113.67957		354,245,283,042,500.00	3,141,744,629,700	1,946,556,100,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 SPOT									4,245,283,042,500.00	141,744,629,700	346,556,100,400
Total For R186									4,245,283,042,500.00	141,744,629,700	346,556,100,400
R197 On 07/12/2023 Spot Bond			1.97500	300.93765	1.97500	300.91361			43,035,250,000,000.00	21,790,000,000	20,656,513,200
Total R197 SPOT									13,035,250,000,000.00	21,790,000,000	20,656,513,200
Total For R197									13,035,250,000,000.00	21,790,000,000	20,656,513,200
R202 On 07/12/2033 Spot Bond			2.02000	247.77031	2.02000	247.74964			54,249,581,166,000.00	26,856,228,300	186,514,071,500
Total R202 SPOT									4,249,581,166,000.00	26,856,228,300	186,514,071,500
Total For R202									4,249,581,166,000.00	26,856,228,300	186,514,071,500
R2023 On 28/02/2023 Spot Bond			8.70000	97.21556	8.73000	97.00822			253,087,100,000,000.00	144,033,000,000	612,038,038,200
Total R2023 SPOT									3,087,100,000,000.00	144,033,000,000	612,038,038,200
Total For R2023									3,087,100,000,000.00	144,033,000,000	612,038,038,200
R203 On 15/09/2017 Spot Bond			7.74000	101.90411	7.76000	101.82425			87,610,608,000,000.00	11,319,200,000	525,154,700,000
Total R203 SPOT									7,610,608,000,000.00	11,319,200,000	525,154,700,000
Total For R203									7,610,608,000,000.00	11,319,200,000	525,154,700,000
R2030 On 31/01/2030 Spot Bond			9.46000	91.56016	9.46000	91.49120			860,052,395,330,000.00	513,747,610,500	810,218,779,500
Total R2030 SPOT									0,052,395,330,000.00	513,747,610,500	310,218,779,500
Total For R2030									0,052,395,330,000.00	513,747,610,500	310,218,779,500
R2032 On 31/03/2032 Spot Bond			9.57500	90.61151	9.57500	90.54169			147,567,175,000,000.00	224,289,000,000	248,208,067,300
Total R2032 SPOT									7,567,175,000,000.00	224,289,000,000	248,208,067,300
Total For R2032									7,567,175,000,000.00	224,289,000,000	248,208,067,300
R2035 On 28/02/2035 Spot Bond			9.69500	95.02584	9.69500	94.95130			192,014,763,000,000.00	329,243,400,000	420,364,840,100
Total R2035 SPOT									2,014,763,000,000.00	329,243,400,000	420,364,840,100
Total For R2035									2,014,763,000,000.00	329,243,400,000	420,364,840,100
R2037 On 31/01/2037 Spot Bond			9.76000	91.56083	9.76000	91.48972			264,700,640,000,000.00	232,039,000,000	868,756,467,600
Total R2037 SPOT									4,700,640,000,000.00	232,039,000,000	368,756,467,600
Total For R2037									4,700,640,000,000.00	232,039,000,000	368,756,467,600
R204 On 21/12/2018 Spot Bond			7.95500	103.41832	7.98000	103.30489			268,026,527,881,000.00	33,692,838,200	375,257,449,600
Total R204 SPOT									8,026,527,881,000.00	33,692,838,200	375,257,449,600
Total For R204									8,026,527,881,000.00	33,692,838,200	375,257,449,600
R2040 On 31/01/2040 Spot Bond			9.79000	95.54786	9.79000	95.47344			060,775,870,000,000.00	108,353,000,000	453,891,413,100
Total R2040 SPOT									0,775,870,000,000.00	108,353,000,000	453,891,413,100
Total For R2040									0,775,870,000,000.00	108,353,000,000	453,891,413,100
R2044 On 31/01/2044 Spot Bond			9.79500	92.78538	9.79500	92.71309			486,063,117,500,000.00	151,716,500,000	695,385,685,600
Total R2044 SPOT									36,063,117,500,000.00	151,716,500,000	695,385,685,600
Total For R2044									36,063,117,500,000.00	151,716,500,000	695,385,685,600
R2048 On 28/02/2048 Spot Bond			9.76000	92.13342	9.76000	92.06069			764,698,604,416,000.00	795,563,381,600	1,516,406,068,000

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 R2048 SPOT									4,698,604,416,000.00	795,563,381,600	516,406,068,000
Total For R2048									4,698,604,416,000.00	795,563,381,600	516,406,068,000
R207 On 15/01/2020 Spot Bond			8.22000	99.88184	8.24500	99.74907			299,744,746,000,000.00	279,774,300,000	515,794,357,500
Total R207 SPOT									19,744,746,000,000.00	279,774,300,000	515,794,357,500
Total For R207									19,744,746,000,000.00	279,774,300,000	515,794,357,500
R208 On 31/03/2021 Spot Bond			8.42000	94.96279	8.45000	94.79453			740,687,641,580,000.00	206,732,499,000	840,352,144,900
Total R208 SPOT									10,687,641,580,000.00	206,732,499,000	340,352,144,900
Total For R208									10,687,641,580,000.00	206,732,499,000	340,352,144,900
R209 On 31/03/2036 Spot Bond			9.62000	71.52975	9.64000	71.34038			186,389,865,072,000.00	539,125,765,600	1,101,008,531,500
Total R209 SPOT									16,389,865,072,000.00	539,125,765,600	101,008,531,500
Total For R209									16,389,865,072,000.00	539,125,765,600	101,008,531,500
R210 On 31/03/2028 Spot Bond			2.01000	185.67066	2.01000	185.65514			160,800,000,000,000.00	80,000,000,000	109,871,017,900
Total R210 SPOT									10,800,000,000,000.00	80,000,000,000	109,871,017,900
Total For R210									10,800,000,000,000.00	80,000,000,000	109,871,017,900
R211 On 31/01/2017 Spot Bond			4.90000	141.56247	4.90000	141.51753			2,744,000,000,000.00	560,000,000	52,552,700,000
Total R211 SPOT									2,744,000,000,000.00	560,000,000	52,552,700,000
Total For R211									2,744,000,000,000.00	560,000,000	52,552,700,000
R212 On 31/01/2022 Spot Bond			2.01000	147.14338	1.98000	147.34352			66,732,000,000,000.00	33,200,000,000	171,445,132,000
Total R212 SPOT									16,732,000,000,000.00	33,200,000,000	171,445,132,000
Total For R212									16,732,000,000,000.00	33,200,000,000	171,445,132,000
R213 On 28/02/2031 Spot Bond			9.44500	82.61312	9.48000	82.31616			415,512,749,697,000.00	361,621,254,600	761,643,235,800
Total R213 SPOT									15,512,749,697,000.00	361,621,254,600	761,643,235,800
Total For R213									15,512,749,697,000.00	361,621,254,600	761,643,235,800
R214 On 28/02/2041 Spot Bond			9.71500	71.66912	9.71500	71.61280			657,440,551,325,500.00	170,606,335,700	936,491,995,000
Total R214 SPOT									17,440,551,325,500.00	170,606,335,700	936,491,995,000
Total For R214									17,440,551,325,500.00	170,606,335,700	936,491,995,000
R330C On 21/12/2016 Spot Bond			7.18000	99.41333	7.18000	99.35504			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	74.11523	8.54000	74.06444			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	46.78495	9.05000	46.75102			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				100.00000	0.00000	100.62637			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCG01B SPOT										0.00	0	0
Total For RCG01B										0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.58188				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				100.00000	0.00000	102.21488				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				100.00000	0.00000	101.20233				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	88.73457	100.00000	88.10821				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	88.73457	100.00000	88.10821				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				100.00000	0.00000	102.44023				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	85.31480	100.00000	84.73575				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	54.79795	100.00000	54.40066				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	95.48584	100.00000	94.75694				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	96.99661	100.00000	96.24470				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	43.81434	100.00000	43.49669				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	63.31441	100.00000	62.80965				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	10.10718	100.00000	10.01962			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	42.23220	100.00000	41.89551			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	28.60539	100.00000	28.37734			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	13.18618	100.00000	13.08106			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				100.00000	0.00000	101.65748			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				100.00000	0.00000	102.48259			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	102.05962			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				100.00000	0.00000	102.30110			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	24.88517	100.00000	24.70278			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				100.00000	0.00000	101.26566			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	101.18491			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				100.00000	0.00000	101.79390			0.00	0	871,000,000
Total RDFC28 SPOT									0.00	0	871,000,000
Total For RDFC28									0.00	0	871,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 02/12/2016 Spot Bond			100.00000	99.05187	100.00000	98.26782			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				100.00000	0.00000	101.32769			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				100.00000	0.00000	103.88932			0.00	0	0
Total RDFC31 SPOT									0.00	0	0
Total For RDFC31									0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.71328			0.00	0	0
Total RDFC32 SPOT									0.00	0	0
Total For RDFC32									0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.80632			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				100.00000	0.00000	100.52149			0.00	0	0
Total RDFC34 SPOT									0.00	0	0
Total For RDFC34									0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	101.02838			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				100.00000	0.00000	99.91539			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	38.91973	100.00000	32.72678			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				100.00000	0.00000	99.92807			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	99.93395			0.00	0	0
Total REBC03 SPOT									0.00	0	0
Total For REBC03									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.43901				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				100.00000	0.00000	101.51603				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				100.00000	0.00000	101.81805				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED30 On 16/09/2021 Spot Bond			100.00000	14.33187	100.00000	1.78167				0.00	0	3,000,000,000
Total RED301 SPOT										0.00	0	3,000,000,000
Total For RED301										0.00	0	3,000,000,000
RES011 On 02/03/2018 Spot Bond			100.00000	46.08700	100.00000	45.74921				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	24.38944	100.00000	24.21068				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	15.54286	100.00000	15.42894				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	12.01666	100.00000	11.92858				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				100.00000	0.00000	100.40200				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				100.00000	0.00000	100.27643				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.97055				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				100.00000	0.00000	101.80915				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.85000				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				100.00000	0.00000	103.04880				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				100.00000	0.00000	99.83516				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				100.00000	0.00000	99.83291				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				100.00000	0.00000	100.70997				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				100.00000	0.00000	97.17209				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				100.00000	0.00000	88.61111				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	105.06368	12.35000	104.96110				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	17.74068	100.00000	17.61206				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	25.64221	100.00000	25.45427				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	16.69142	100.00000	16.63013				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP09I On 21/11/2016 Spot Bond			100.00000	100.00000	100.00000	99.18478			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	100.09067			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	51.86651			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			9.99000	100.76200	9.99000	100.68107		699,300,000,000.00		70,000,000	270,000,000
Total RW21 SPOT								699,300,000,000.00		70,000,000	270,000,000
Total For RW21								699,300,000,000.00		70,000,000	270,000,000
RW23 On 10/12/2023 Spot Bond			10.47000	99.54548	10.47000	99.46224			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			11.19000	98.40611	11.19000	98.31833			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	95.30026	100.00000	94.55959			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	95.30026	100.00000	94.55959			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	95.30026	100.00000	94.55959		940,000,000,000,000.00		29,400,000,000	29,400,000,000
Total S1322U SPOT								10,000,000,000,000.00		29,400,000,000	29,400,000,000
Total For S1322U								10,000,000,000,000.00		29,400,000,000	29,400,000,000
SBK12 On 24/11/2016 Spot Bond			8.61000	99.92928	8.61000	99.85867			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	114.05100	10.00000	113.96200			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.86351			0.00	800,000,000	1,380,000,000
Total SBK13 SPOT									0.00	800,000,000	1,380,000,000
Total For SBK13									0.00	800,000,000	1,380,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14 On 01/12/2017 Spot Bond			9.75000	99.65663	9.75000	104.39259			0.00	0	11,092,908,000
Total SBK14 SPOT									0.00	0	11,092,908,000
Total For SBK14									0.00	0	11,092,908,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.73968			0.00	0	200,000,000
Total SBK15 SPOT									0.00	0	200,000,000
Total For SBK15									0.00	0	200,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.12033			0.00	250,000,000	340,000,000
Total SBK16 SPOT									0.00	250,000,000	340,000,000
Total For SBK16									0.00	250,000,000	340,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.69336			0.00	480,000,000	680,000,000
Total SBK17 SPOT									0.00	480,000,000	680,000,000
Total For SBK17									0.00	480,000,000	680,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.92265			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				100.00000	0.00000	100.66340			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				100.00000	0.00000	103.32488			0.00	100,000,000	50,000,000
Total SBK20 SPOT									0.00	100,000,000	50,000,000
Total For SBK20									0.00	100,000,000	50,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.35134			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				100.00000	0.00000	102.56156			0.00	120,000,000	60,000,000
Total SBK22 SPOT									0.00	120,000,000	60,000,000
Total For SBK22									0.00	120,000,000	60,000,000
SBK23 On 28/05/2022 Spot Bond			12.33000	96.76852	12.33000	102.43542		1,233,000,000,000.00	100,000,000	100,000,000	1,890,000,000
Total SBK23 SPOT								1,233,000,000,000.00	100,000,000	100,000,000	1,890,000,000
Total For SBK23								1,233,000,000,000.00	100,000,000	100,000,000	1,890,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.40078			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.71210	100.00000	11.62719			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	101.09490			0.00	320,000,000	160,000,000
Total SBK25 SPOT									0.00	320,000,000	160,000,000
Total For SBK25									0.00	320,000,000	160,000,000
SBK26 On 25/04/2021 Spot Bond			12.19000	101.08658	12.19000	100.98805			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			9.48000	99.58082	9.48000	99.50483			0.00	0	2,530,000,000
Total SBK9 SPOT									0.00	0	2,530,000,000
Total For SBK9									0.00	0	2,530,000,000
SBN33 On 15/09/2017 Spot Bond			9.16000	100.80617	9.16000	100.73139			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				100.00000	0.00000	101.76065			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			8.37000	101.87364	8.37000	101.80444			0.00	0	1,789,909,200
Total SBS13 SPOT									0.00	0	1,789,909,200
Total For SBS13									0.00	0	1,789,909,200
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.73539			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				100.00000	0.00000	102.41160			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			9.88500	105.24947	9.88500	105.16627			0.00	0	1,300,000,000
Total SBS19 SPOT									0.00	0	1,300,000,000
Total For SBS19									0.00	0	1,300,000,000
SBS20 On 15/05/2026 Spot Bond			10.69000	96.40543	10.69000	96.32225			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				100.00000	0.00000	101.10106			0.00	100,000,000	50,000,000
Total SBS21 SPOT									0.00	100,000,000	50,000,000
Total For SBS21									0.00	100,000,000	50,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.00649			0.00	0	500,000,000
Total SBS23 SPOT									0.00	0	500,000,000
Total For SBS23									0.00	0	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
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.48548				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			9.01000	99.62115	9.01000	99.54960				0.00	0	300,000,000
Total SBS25 SPOT										0.00	0	300,000,000
Total For SBS25										0.00	0	300,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	78.66379	100.00000	78.15846				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			10.63000	100.04407	10.63000	99.95964				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				100.00000	0.00000	100.66915				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.00000	103.14225	9.00000	103.06786				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			10.94000	83.96211	10.94000	83.88923				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.10284				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.83000	97.83765	10.83000	97.75311				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.58038				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				100.00000	0.00000	101.43707				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.86000	97.78815	10.86000	97.70248				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.66636			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				100.00000	0.00000	100.37066			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	99.00617	9.25500	98.93317			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			10.54000	94.98930	10.54000	94.90979		843,200,000,000.00		80,000,000	40,000,000
Total SBS38 SPOT								843,200,000,000.00		80,000,000	40,000,000
Total For SBS38								843,200,000,000.00		80,000,000	40,000,000
SBS39 On 29/01/2030 Spot Bond			10.92000	94.65009	10.92000	94.56809		1,092,000,000,000.00		100,000,000	50,000,000
Total SBS39 SPOT								1,092,000,000,000.00		100,000,000	50,000,000
Total For SBS39								1,092,000,000,000.00		100,000,000	50,000,000
SBS4 On 16/11/2021 Spot Bond			10.22000	93.90787	10.22000	93.83033		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				100.00000	0.00000	100.26166		0.00		0	0
Total SBS40 SPOT								0.00		0	0
Total For SBS40								0.00		0	0
SBS41 On 12/11/2022 Spot Bond			9.97000	100.28664	9.97000	100.20581		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			10.54000	100.82951	10.54000	100.74371		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			10.71000	100.96264	10.71000	100.87538		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				100.00000	0.00000	100.13217		0.00		0	0
Total SBS44 SPOT								0.00		0	0
Total For SBS44								0.00		0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.49978		0.00		0	0
Total SBS45 SPOT								0.00		0	0
Total For SBS45								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS46 On 15/02/2023 Spot Bond			9.99000	105.81243	9.99000	105.72837			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				100.00000	0.00000	100.47885			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	116.40285	3.27500	278.88984		720,500,000,000.00		220,000,000	110,000,000
Total SBSI11 SPOT								720,500,000,000.00		220,000,000	110,000,000
Total For SBSI11								720,500,000,000.00		220,000,000	110,000,000
SBSI12 On 31/01/2017 Spot Bond			5.85000	139.96048	5.85000	141.24815			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	118.50207	100.00000	117.70183			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	118.50207	100.00000	117.70183			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			3.57000	201.94804	3.57000	202.97373			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	65.66397	100.00000	65.18268			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.38007			0.00	0	0
Total SGI004 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	101.38019			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	93.83033	100.00000	93.11224			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				182.96241	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			6.55000	125.79689	6.55000	141.05032			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.86111	6.50000	100.80850			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				100.00000	0.00000	101.84162			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				100.00000	0.00000	101.94090			0.00	0	600,000,000
Total SHS04 SPOT									0.00	0	600,000,000
Total For SHS04									0.00	0	600,000,000
SHS05 On 29/06/2017 Spot Bond			9.03000	103.28954	9.03000	103.21479			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	103.45106	8.75000	103.37846			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0
Total For SHS05/R203									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.52169			0.00	452,100,000	218,050,000
Total SHS06 SPOT									0.00	452,100,000	218,050,000
Total For SHS06									0.00	452,100,000	218,050,000
SHS11L On 19/11/2016 Spot Bond			100.00000	99.45504	100.00000	99.72678			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200			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				100.00000	0.00000	101.65738				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				100.00000	0.00000	101.48606				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	97.59358	100.00000	98.80778				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			9.36000	102.59692	9.36000	102.51918				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				100.00000	0.00000	100.29622				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.24846				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.28901				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			10.35000	102.34216	10.35000	102.25753				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.28901				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.36466				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29 On 03/12/2018 Spot Bond			100.00000	24.87299	100.00000	24.69070				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			9.73500	100.67578	9.73500	100.59780				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				100.00000	0.00000	100.01789				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				100.00000	0.00000	100.01424				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				100.00000	0.00000	100.01611				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				100.00000	0.00000	100.01753				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				100.00000	0.00000	100.01813				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				100.00000	0.00000	100.02417				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				100.00000	0.00000	100.02558				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			8.96000	100.95963	8.96000	100.88633				0.00	0	4,130,000,000
Total SNT01 SPOT										0.00	0	4,130,000,000
Total For SNT01										0.00	0	4,130,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.00595				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			11.43000	49.15059	11.43000	102.68398				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				100.00000	0.00000	99.92941				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				100.00000	0.00000	100.07722				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				100.00000	0.00000	99.93400				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				100.00000	0.00000	99.93239				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				100.00000	0.00000	99.92652				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				100.00000	0.00000	99.92430				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	99.93095				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				100.00000	0.00000	101.86442				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				100.00000	0.00000	100.47952				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.78917				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			10.23000	94.67749	10.23000	94.59966				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				100.00000	0.00000	102.01033				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				100.00000	0.00000	101.39417				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				100.00000	0.00000	100.61750				0.00	0	0
Total SSN003 SPOT										0.00	0	0

Contract Details	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	0	0
SSN00: On 31/03/2021 Spot Bond			10.02000	89.62702	10.02000	89.55483				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			10.02000	89.62702	10.02000	89.55483				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	96.09789	9.66500	96.02398				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				100.00000	0.00000	101.53502				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.64000	101.20597	8.64000	101.13506				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.85000	119.57590	2.85000	120.01398				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	100.34837	9.61500	100.27116				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	99.80500	8.50000	99.81732				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			11.08000	100.90002	11.08000	100.81087				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			11.35000	71.16363	11.35000	71.09856				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				100.00000	0.00000	100.70689				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.77611				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				100.00000	0.00000	101.37264				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	95.08088				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				100.00000	0.00000	102.10344				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				100.00000	0.00000	99.85939				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				100.00000	0.00000	101.52552				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				100.00000	0.00000	101.98491				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	100.02378				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	102.12295				0.00	0	210,000,000
Total SSN037 SPOT										0.00	0	210,000,000
Total For SSN037										0.00	0	210,000,000
SSN03: On 26/01/2021 Spot Bond			9.55000	106.02386	9.55000	102.95822				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				100.00000	0.00000	100.04408				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN04: On 11/10/2023 Spot Bond				100.00000	0.00000	100.91568				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			10.13000	105.22961	10.13000	99.31474				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SY131E On 16/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1315 SPOT										0.00	0	0
Total For SY1315										0.00	0	0
SY131E On 28/11/2016 Spot Bond				100.00000	0.00000	99.55996				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				100.00000	0.00000	56.79574				0.00	0	0
Total SY1318 SPOT										0.00	0	0
Total For SY1318										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.01000	95.42129	10.01000	95.34451				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				100.00000	0.00000	99.93279				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				100.00000	0.00000	99.92999				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	91.67033	9.89500	100.11237				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				100.00000	0.00000	99.92636				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				100.00000	0.00000	99.92332				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	105.36625	9.79500	104.44848				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				100.00000	0.00000	99.92922				0.00	0	0
Total T13A13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	99.92636				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	99.92348				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	103.82069	9.89500	103.73899				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				100.00000	0.00000	99.93119				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				100.00000	0.00000	99.92910				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	102.08302	9.84500	102.00308				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				100.00000	0.00000	101.69130				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				100.00000	0.00000	101.33188				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.96416				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.03556				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				100.00000	0.00000	101.05760				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS137 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS137										0.00	0	0
TFS13E On 28/04/2017 Spot Bond				100.00000	0.00000	100.48759				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS13E On 27/05/2019 Spot Bond				100.00000	0.00000	99.77290				0.00	0	2,488,651,800
Total TFS139 SPOT										0.00	0	2,488,651,800
Total For TFS139										0.00	0	2,488,651,800
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	100.50735				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				100.00000	0.00000	100.52423				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond			100.00000	45.40931	100.00000	35.62272				0.00	0	45,000,000,000
Total TFS143 SPOT										0.00	0	45,000,000,000
Total For TFS143										0.00	0	45,000,000,000
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.89580				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	102.66466	7.83000	102.60039				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.76318				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	95.33998	7.39000	102.45514				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A7										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.76318				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.16000	95.47922	7.16000	102.37917				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.80419				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.80085				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.88111				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.87024				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.19763				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.16025				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.74140				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.76820				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.96889	8.73000	102.89719				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				100.00000	0.00000	100.58578				0.00	0	0
Total TH11A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A4										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.76318				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond			9.98000	84.48527	9.98000	100.04764				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.48888				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.76318				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.80586				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79665				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79331				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.87942				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.87608				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.84683				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.13943				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				100.00000	0.00000	101.14275				0.00	0	0
Total TH11D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	101.12613				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.00000	0.00000	99.93359				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	99.93159				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.84500	96.86264	9.84500	100.59378				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	99.93279				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	99.92999				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.75500	99.23952	9.75500	99.16250				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	99.93319				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	99.92999				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			9.86500	86.37632	9.86500	98.30811				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	99.92639				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	99.92639				0.00	0	0
Total TH12B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	99.92639				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	99.92639				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	99.92000				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				100.00000	0.00000	99.92000				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				100.00000	0.00000	99.92000				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				100.00000	0.00000	99.92008				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				100.00000	0.00000	99.89418				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				100.00000	0.00000	99.89418				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				100.00000	0.00000	100.02971				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				100.00000	0.00000	99.89466				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				100.00000	0.00000	99.93464				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				100.00000	0.00000	99.93287				0.00	0	0
Total TH13A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2050 Spot Bond				100.00000	0.00000	99.92991				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.99500	100.23289	9.99500	100.15322				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	99.93455				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				100.00000	0.00000	99.93279				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				100.00000	0.00000	99.39965				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	100.44376	9.88500	101.51543				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				100.00000	0.00000	99.92922				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				100.00000	0.00000	99.92629				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				100.00000	0.00000	99.92621				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				100.00000	0.00000	99.91897				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				100.00000	0.00000	99.92061				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				100.00000	0.00000	99.92653				0.00	0	0
Total TH13B5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH13B5									0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	99.92066			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	99.92002			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	99.91487			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				100.00000	0.00000	99.91323			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				100.00000	0.00000	99.91625			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				100.00000	0.00000	99.89428			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				100.00000	0.00000	99.89428			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				100.00000	0.00000	99.88615			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				100.00000	0.00000	99.88739			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				100.00000	0.00000	99.89269			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			100.00000	49.00444	100.00000	100.00000		590,000,000,000,000.00	5,900,000,000	4,000,000,000	
Total TH14A1 SPOT								10,000,000,000,000.00	5,900,000,000	4,000,000,000	
Total For TH14A1								10,000,000,000,000.00	5,900,000,000	4,000,000,000	
TH14A On 21/11/2019 Spot Bond			100.00000	16.95071	100.00000	100.00000		653,000,000,000,000.00	66,530,000,000	46,030,000,000	
Total TH14A2 SPOT								13,000,000,000,000.00	66,530,000,000	46,030,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH14A2									53,000,000,000,000.00	66,530,000,000	46,030,000,000
TH14A: On 21/11/2021 Spot Bond			100.00000	10.82178	100.00000	100.00000			900,000,000,000,000.00	29,000,000,000	25,000,000,000
Total TH14A3 SPOT									10,000,000,000,000.00	29,000,000,000	25,000,000,000
Total For TH14A3									10,000,000,000,000.00	29,000,000,000	25,000,000,000
TH14A: On 21/11/2021 Spot Bond			100.00000	11.65704	100.00000	100.00000			240,000,000,000,000.00	22,400,000,000	11,200,000,000
Total TH14A4 SPOT									10,000,000,000,000.00	22,400,000,000	11,200,000,000
Total For TH14A4									10,000,000,000,000.00	22,400,000,000	11,200,000,000
TH14B: On 21/11/2021 Spot Bond			100.00000	11.42120	100.00000	100.00000			420,000,000,000,000.00	4,200,000,000	4,200,000,000
Total TH14B1 SPOT									10,000,000,000,000.00	4,200,000,000	4,200,000,000
Total For TH14B1									10,000,000,000,000.00	4,200,000,000	4,200,000,000
TH14C: On 21/11/2021 Spot Bond			100.00000	10.35354	100.00000	100.00000			355,000,000,000,000.00	3,550,000,000	2,700,000,000
Total TH14C1 SPOT									5,000,000,000,000.00	3,550,000,000	2,700,000,000
Total For TH14C1									5,000,000,000,000.00	3,550,000,000	2,700,000,000
TH14D: On 21/11/2021 Spot Bond			100.00000	14.86050	100.00000	100.00000			490,000,000,000,000.00	4,900,000,000	3,600,000,000
Total TH14D1 SPOT									10,000,000,000,000.00	4,900,000,000	3,600,000,000
Total For TH14D1									10,000,000,000,000.00	4,900,000,000	3,600,000,000
TH9A11: On 18/07/2039 Spot Bond				100.00000	0.00000	100.73889			0.00	0	0
Total TH9A11 SPOT									0.00	0	0
Total For TH9A11									0.00	0	0
TH9A12: On 18/07/2039 Spot Bond				100.00000	0.00000	100.77657			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	6.27064	101.06155	6.22476			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE8C1									0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.82676			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.93118			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	101.16849			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	93.91526	9.93500	93.80428		993,500,000,000.00		100,000,000	100,000,000
Total TL20 SPOT								993,500,000,000.00		100,000,000	100,000,000
Total For TL20								993,500,000,000.00		100,000,000	100,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	19.91464	100.00000	19.80182		0.00		0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200		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			8.49000	100.87627	8.49000	100.80678		0.00		0	36,600,000,000

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 TN17 SPOT									0.00	0	36,600,000,000
Total For TN17									0.00	0	36,600,000,000
TN17/R On 14/11/2017 Spot Bond			100.00000	50.36698	100.00000	50.02962		5,000,000,000,000.00	50,000,000	50,000,000	
Total TN17/R203 SPOT								5,000,000,000,000.00	50,000,000	50,000,000	
Total For TN17/R203								5,000,000,000,000.00	50,000,000	50,000,000	
TN20 On 17/09/2020 Spot Bond			9.89000	103.75864	9.89000	103.67566		2,460,632,000,000.00	248,800,000	47,846,995,357	
Total TN20 SPOT								2,460,632,000,000.00	248,800,000	47,846,995,357	
Total For TN20								2,460,632,000,000.00	248,800,000	47,846,995,357	
TN20/R On 17/09/2020 Spot Bond			100.00000	16.18533	100.00000	16.07692		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	6.02834	100.00000	5.98464		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			10.49000	101.94150	10.49000	101.85516		2,502,914,000,000.00	238,600,000	22,706,400,000	
Total TN23 SPOT								2,502,914,000,000.00	238,600,000	22,706,400,000	
Total For TN23								2,502,914,000,000.00	238,600,000	22,706,400,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	11.48507	100.00000	11.40814		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			11.06000	93.79211	11.06000	93.70983		1,167,936,000,000.00	105,600,000	29,532,800,000	
Total TN25 SPOT								1,167,936,000,000.00	105,600,000	29,532,800,000	
Total For TN25								1,167,936,000,000.00	105,600,000	29,532,800,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.76180	100.00000	11.68430		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			11.09500	86.42846	11.09500	86.35115		443,800,000,000.00	40,000,000	12,920,000,000	
Total TN27 SPOT								443,800,000,000.00	40,000,000	12,920,000,000	
Total For TN27								443,800,000,000.00	40,000,000	12,920,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.05302	100.00000	8.99239		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			11.50500	94.32745	11.50500	94.24052		4,602,000,000,000.00	400,000,000	8,800,000,000	
Total TN30 SPOT								4,602,000,000,000.00	400,000,000	8,800,000,000	
Total For TN30								4,602,000,000,000.00	400,000,000	8,800,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	121.95369	8.00000	121.87486		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.85500	92.51677	11.85500	92.42899			11,855,000,000,000.00	1,000,000,000	4,000,000,000
Total TN40 SPOT									11,855,000,000,000.00	1,000,000,000	4,000,000,000
Total For TN40									11,855,000,000,000.00	1,000,000,000	4,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.24465	10.75000	101.15731			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.99197			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.02467			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				100.00000	0.00000	99.93529			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				100.00000	0.00000	100.03698			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				100.00000	0.00000	100.01317			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				100.00000	0.00000	100.01482			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				100.00000	0.00000	100.01729			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	114.05100	10.00000	113.96200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0:On 05/04/2017 Spot Bond				100.00000	0.00000	101.06474				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0:On 05/04/2018 Spot Bond				100.00000	0.00000	101.06418				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0:On 10/04/2019 Spot Bond				100.00000	0.00000	100.80570				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0:On 30/11/2020 Spot Bond				100.00000	0.00000	101.93197				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			9.95000	98.32669	9.95000	102.98637				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	99.75134	10.00000	99.66860				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	99.75753	9.75000	99.67683				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	9.76273	100.00000	9.68490				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				100.00000	0.00000	101.57975				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				100.00000	0.00000	101.65220				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	102.66403	10.14500	102.58079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.58152				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.65220				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.94500	101.55902	9.94500	102.99970				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				100.00000	0.00000	101.76714				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	101.81133				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				100.00000	0.00000	101.99686				0.00	1,600,000,000	800,000,000
Total TRA2C1 SPOT										0.00	1,600,000,000	800,000,000
Total For TRA2C1										0.00	1,600,000,000	800,000,000
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	102.06750				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				100.00000	0.00000	102.52618				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	102.52618				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				100.00000	0.00000	101.62580				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	9.09659	100.00000	9.02992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.68673	100.00000	9.61574				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				100.00000	0.00000	101.67004				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	10.04082	100.00000	9.96723				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				100.00000	0.00000	101.67889				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	10.33589	100.00000	10.26014				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				100.00000	0.00000	101.92647				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.93576	100.00000	13.83362				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				100.00000	0.00000	102.47387				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	17.88970	100.00000	17.75858				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	18.03995	100.00000	17.90915				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	3.70229	100.00000	3.67545				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	99.87840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	99.59051				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	98.32430				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	98.02671				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	97.63767				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	97.38010				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	96.38832				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	96.09033				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	95.76737				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	95.46504				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP212 On 22/12/2016 Spot Bond				100.00000	0.00000	99.27563				0.00	0	0
Total TSP212 SPOT										0.00	0	0
Total For TSP212										0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	95.18706				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP214 On 05/01/2017 Spot Bond				100.00000	0.00000	98.97783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP214 SPOT										0.00	0	0
Total For TSP214										0.00	0	0
TSP214 On 06/07/2017 Spot Bond				100.00000	0.00000	94.87290				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				100.00000	0.00000	98.65896				0.00	0	0
Total TSP216 SPOT										0.00	0	0
Total For TSP216										0.00	0	0
TSP216 On 20/07/2017 Spot Bond				100.00000	0.00000	100.64389				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP217 On 03/08/2017 Spot Bond				100.00000	0.00000	94.27313				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP218 On 17/08/2017 Spot Bond				100.00000	0.00000	93.99781				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	20.36381	100.00000	20.21618				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				100.00000	0.00000	100.69760				0.00	0	0
Total TWC187 SPOT										0.00	0	0
Total For TWC187										0.00	0	0
TWC19 On 16/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC192 SPOT										0.00	0	0
Total For TWC192										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	100.06502				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	101.89067				0.00	0	0
Total TWC194 SPOT										0.00	0	0
Total For TWC194										0.00	0	0
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	100.02166				0.00	0	0
Total TWC195 SPOT										0.00	0	0
Total For TWC195										0.00	0	0
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	101.84770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC196 SPOT										0.00	0	0
Total For TWC196										0.00	0	0
TWC19 On 20/02/2017 Spot Bond				100.00000	0.00000	99.93399				0.00	0	0
Total TWC197 SPOT										0.00	0	0
Total For TWC197										0.00	0	0
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	101.80842				0.00	0	0
Total TWC198 SPOT										0.00	0	0
Total For TWC198										0.00	0	0
TWC20 On 02/12/2016 Spot Bond				100.00000	0.00000	101.70077				0.00	0	0
Total TWC200 SPOT										0.00	0	0
Total For TWC200										0.00	0	0
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	101.72928				0.00	0	0
Total TWC201 SPOT										0.00	0	0
Total For TWC201										0.00	0	0
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	100.83962				0.00	0	0
Total TWC202 SPOT										0.00	0	0
Total For TWC202										0.00	0	0
TWC20 On 07/04/2017 Spot Bond				100.00000	0.00000	100.85007				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	100.79555				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				100.00000	0.00000	100.45485				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				100.00000	0.00000	100.75351				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				100.00000	0.00000	100.60281				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				100.00000	0.00000	100.45210				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				100.00000	0.00000	100.14591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC209 SPOT									0.00	0	0
Total For TWC209									0.00	0	0
TWC21 On 07/02/2017 Spot Bond				100.00000	0.00000	100.15070			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				100.00000	0.00000	100.08612			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			100.00000	80.93126	100.00000	80.39648		002,000,000,000,000.00	30,020,000,000	26,300,000,000	
Total TWC212 SPOT								12,000,000,000,000.00	30,020,000,000	26,300,000,000	
Total For TWC212								12,000,000,000,000.00	30,020,000,000	26,300,000,000	
UG21 On 02/03/2021 Spot Bond			10.10000	104.37584	10.10000	104.29064		426,220,000,000.00	42,200,000	21,100,000	
Total UG21 SPOT								426,220,000,000.00	42,200,000	21,100,000	
Total For UG21								426,220,000,000.00	42,200,000	21,100,000	
UG26 On 09/03/2026 Spot Bond			11.03000	103.84737	11.03000	103.75501		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	8.08964	100.00000	8.04168		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	8.14285	100.00000	8.08382		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	8.38862	100.00000	8.32780		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	8.68297	100.00000	8.62002		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	9.58597	100.00000	9.49647		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	10.03019	100.00000	9.89844		0.00	0	0	
Total VJA06U SPOT								0.00	0	0	
Total For VJA06U								0.00	0	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	14.72183	100.00000	14.33454		0.00	0	0	

Contract 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	7.90914	100.00000	7.86226				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	8.05338	100.00000	7.99500				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	8.18097	100.00000	8.12166				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	8.45745	100.00000	8.39614				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	9.34436	100.00000	9.25711				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	10.86008	100.00000	10.75868				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	14.44311	100.00000	14.06314				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				100.00000	0.00000	101.72329				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				100.82220	0.00000	101.16783				0.00	0	0
Total VKC18 SPOT										0.00	0	0
Total For VKC18										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	43.84135	100.00000	43.52350				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				100.00000	0.00000	100.24601				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.25240				0.00	0	870,000,000

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 VKE05 SPOT										0.00	0	870,000,000
Total For VKE05										0.00	0	870,000,000
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.24250				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				100.00000	0.00000	101.76500				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.26885				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	7.61185	100.00000	7.56673				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	7.81018	100.00000	7.75355				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	9.50832	100.00000	9.43939				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.93009	100.00000	4.89434				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	9.39401	100.00000	9.30629				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	9.85465	100.00000	9.72520				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	14.27198	100.00000	13.89653				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	7.43136	100.00000	7.38731				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	7.72071	100.00000	7.66474				0.00	0	0

Contract 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	9.71618	100.00000	9.64573			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	4.70457	100.00000	4.67047			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	9.09722	100.00000	9.01229			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	9.62015	100.00000	9.49380			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	13.92966	100.00000	13.56320			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00090	100.00000	0.00090			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	8.57831	100.00000	12.51548			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.56000	248.39728	2.56000	248.36595		384,000,000,000.00	150,000,000	150,000,000	
Total WS05 SPOT								384,000,000,000.00	150,000,000	150,000,000	
Total For WS05								384,000,000,000.00	150,000,000	150,000,000	
WSP2 On 28/05/2017 Spot Bond			8.24500	100.20843	8.24500	100.14244		0.00	0	0	
Total WSP2 SPOT								0.00	0	0	
Total For WSP2								0.00	0	0	
WSP2f On 28/05/2017 Spot Bond			100.00000	68.60029	100.00000	68.14827		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			8.54000	100.85564	8.54000	100.78690		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	100.17376	8.88500	100.10279		0.00	0	0	

Contract 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			9.16500	99.23325	9.16500	99.16078				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	11.19313	100.00000	11.11937				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			7.92500	80.09184	7.92500	80.04027				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										95,616,485,322,822,500.00	104,720,964,400	518,555,440,710
Total for SPOT :										95,616,485,322,822,500.00	104,720,964,400	518,555,440,710
Total Futures										95,616,485,622,311,100.00	104,720,967,492	518,556,240,648
Total Options										0.00	0	36,955
Grand Total:										95,616,485,622,311,100.00	104,720,967,492	518,556,277,603