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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/02/2017

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			10.49500	79.67544	10.49500	79.67544			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.59555	77.28625	10.54146	77.62740			0.00	0	9,466
ES33 On 03/08/2017 Bond Future			10.67886	78.76574	10.62221	79.11812			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.75879	76.53964	10.69908	76.90616			0.00	0	0
Total ES33 Future									0.00	0	9,466
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			9.24000	0.00924	350,390		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			54.01000	0.05401	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			0.00000	0.00000	287,140		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			117.19000	0.11719	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	223,960		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			452.74000	0.45274	805,120		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			578.84000	0.57884	931,220		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			515.75000	0.51575	868,130		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	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	02/11/2017	Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Put			117.68000	0.11768	484,200		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Put			241.32000	0.24132	607,840		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			179.46000	0.17946	545,980		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/02/2017	Bond Future			10.63500	83.82250	10.63500	83.82250			0.00	0	0
ES42	On	04/05/2017	Bond Future			10.74056	80.98826	10.68113	81.41757			0.00	0	8,777
ES42	On	03/08/2017	Bond Future			10.82238	82.53843	10.76029	82.98106			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.90004	79.91867	10.83481	80.37770			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			127.27816	127.27816	127.27816	127.27816			0.00	0	0
I2025	On	04/05/2017	Bond Future			129.89881	129.89881	129.90332	129.90332			0.00	0	2,414
I2025	On	03/08/2017	Bond Future			131.07159	131.07159	131.07700	131.07700			0.00	0	0
I2025	On	02/11/2017	Bond Future			133.70563	133.70563	133.71034	133.71034			0.00	0	0
Total I2025 Future												0.00	0	2,414
I2025	On	04/05/2017	Bond Future	132.58	Put			2,676.68000	2.67668	2,681,190		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			2,656.68000	2.65668	2,661,190		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			2,666.68000	2.66668	2,671,190		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			2,883.00000	2.88300	2,888,410		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			2,893.00000	2.89300	2,898,410		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			2,903.00000	2.90300	2,908,410		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			730.34000	0.73034	725,630		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			750.34000	0.75034	745,630		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			740.34000	0.74034	735,630		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,414

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	04/05/2017	Bond Future			102.29764	102.29764	102.30142	102.30142			0.00	0	2,272
Total I2029 Future												0.00	0	2,272
I2029	On	04/05/2017	Bond Future	100.65	Call			1,651.42000	1.65142	1,647,640		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Call			1,641.42000	1.64142	1,637,640		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Call			1,631.42000	1.63142	1,627,640		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2029 Option												0.00	0	0
Total For I2029												0.00	0	2,272
I2033	On	02/02/2017	Bond Future			107.69699	107.69699	107.69699	107.69699			0.00	0	0
I2033	On	04/05/2017	Bond Future			108.56287	108.56287	108.56684	108.56684			0.00	0	5,778
I2033	On	03/08/2017	Bond Future			110.66736	110.66736	110.67206	110.67206			0.00	0	0
I2033	On	02/11/2017	Bond Future			111.80093	111.80093	111.80505	111.80505			0.00	0	0
Total I2033 Future												0.00	0	5,778
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			2,273.16000	2.27316	2,277,130		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			2,283.16000	2.28316	2,287,130		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			2,263.16000	2.26316	2,267,130		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			2,447.94000	2.44794	2,452,640		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			2,457.94000	2.45794	2,462,640		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			2,467.94000	2.46794	2,472,640		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			1,725.05000	1.72505	1,720,930		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			1,715.05000	1.71505	1,710,930		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			1,735.05000	1.73505	1,730,930		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,778
I2038	On	02/02/2017	Bond Future			133.04715	133.04715	133.04715	133.04715			0.00	0	0
I2038	On	04/05/2017	Bond Future			135.58696	135.58696	135.59188	135.59188			0.00	0	20,533
I2038	On	03/08/2017	Bond Future			136.70200	136.70200	136.70782	136.70782			0.00	0	0
I2038	On	02/11/2017	Bond Future			139.44912	139.44912	139.45430	139.45430			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2038 Future												0.00	0	20,533
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			4,178.12000	4.17812	4,183,040		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			4,188.12000	4.18812	4,193,040		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	04/05/2017	Bond Future	139.79	Put			4,198.12000	4.19812	4,203,040		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			4,472.18000	4.47218	4,478,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			4,452.18000	4.45218	4,458,000		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			4,462.18000	4.46218	4,468,000		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	02/11/2017	Bond Future	136.80	Call			2,654.30000	2.65430	2,649,120		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			2,644.30000	2.64430	2,639,120		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			2,634.30000	2.63430	2,629,120		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,533
I2046	On	02/02/2017	Bond Future			133.56127	133.56127	133.56127	133.56127			0.00	0	0
I2046	On	04/05/2017	Bond Future			134.58110	134.58110	134.58616	134.58616			0.00	0	19,696
I2046	On	03/08/2017	Bond Future			137.19013	137.19013	137.19577	137.19577			0.00	0	0
I2046	On	02/11/2017	Bond Future			138.34276	138.34276	138.34760	138.34760			0.00	0	0
Total I2046 Future												0.00	0	19,696
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			3,733.84000	3.73384	3,738,900		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			3,743.84000	3.74384	3,748,900		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			3,753.84000	3.75384	3,758,900		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			3,974.23000	3.97423	3,979,870		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			3,984.23000	3.98423	3,989,870		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			3,994.23000	3.99423	3,999,870		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			2,047.60000	2.04760	2,042,760		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			0.00000	0.00000	0,000		0.00	0	0

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I2046	On	02/11/2017	Bond Future	136.31	Call			2,037.60000	2.03760	2,032,760		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			2,027.60000	2.02760	2,022,760		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	19,696
I2050	On	02/02/2017	Bond Future			142.20237	142.20237	142.20237	142.20237			0.00	0	0
I2050	On	04/05/2017	Bond Future			145.08680	145.08680	144.92239	144.92239			0.00	0	24,079
I2050	On	03/08/2017	Bond Future			146.22051	146.22051	146.05402	146.05402			0.00	0	0
I2050	On	02/11/2017	Bond Future			149.15895	149.15895	148.98813	148.98813			0.00	0	0
Total I2050 Future												0.00	0	24,079
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			2,907.61000	2.90761	2,743,200		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			2,917.61000	2.91761	2,753,200		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			2,927.61000	2.92761	2,763,200		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			3,165.98000	3.16598	2,999,490		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			3,175.98000	3.17598	3,009,490		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			3,185.98000	3.18598	3,019,490		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			4,338.13000	4.33813	4,508,950		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			4,328.13000	4.32813	4,498,950		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			4,318.13000	4.31813	4,488,950		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,079
R186	On	02/02/2017	Bond Future			8.84000	112.14376	8.84000	112.14376		8.46	0.00	0	0
R186	On	04/05/2017	Bond Future			8.90074	114.18100	8.85674	114.48094		8.23	1,712,715.00	15	117,657
R186	On	03/08/2017	Bond Future			8.94764	111.06367	8.90078	111.37619		8.54	0.00	0	0
R186	On	02/11/2017	Bond Future			8.98345	113.27371	8.93305	113.60268		8.31	0.00	0	0
Total R186 Future												1,712,715.00	15	117,657
R186	On	04/05/2017	Bond Future	8.91	Put			1,677.61000	1.67761	1,809,010	8.33	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			2,152.84000	2.15284	1,979,080	8.34	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Put			1,586.20000	1.58620	1,712,380	8.34	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			2,307.57000	2.30757	2,126,970	8.37	0.00	0	0

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	04/05/2017	Bond Future	9.20	Call			3,253.70000	3.25370	3,038,530	8.50	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			942.49000	0.94249	1,027,260	8.50	0.00	0	5,709
R186	On	04/05/2017	Bond Future	8.90	Call			2,003.82000	2.00382	1,837,030	8.32	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,708.92000	1.70892	1,842,070	8.32	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			1,740.65000	1.74065	1,875,560	8.31	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,040.53000	2.04053	1,871,990	8.33	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			737.02000	0.73702	650,800	8.12	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			3,632.83000	3.63283	3,846,550	8.12	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			1,350.84000	1.35084	1,219,920	8.21	0.00	0	500
R186	On	04/05/2017	Bond Future	8.70	Put			2,428.24000	2.42824	2,597,260	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,967.48000	1.96748	1,802,450	8.31	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			1,470.09000	1.47009	1,589,430	8.37	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,709.42000	2.70942	2,543,640	8.64	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			2,647.84000	2.64784	2,794,580	8.64	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,744.22000	2.74422	2,577,200	8.64	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			2,505.59000	2.50559	2,347,360	8.60	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			2,845.60000	2.84560	2,999,890	8.60	0.00	0	750
R186	On	03/08/2017	Bond Future	8.93	Call			2,779.26000	2.77926	2,611,000	8.65	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			2,615.90000	2.61590	2,761,400	8.64	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			4,450.97000	4.45097	4,234,510	8.91	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,584.25000	2.58425	2,728,510	8.65	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			1,503.31000	1.50331	1,599,370	8.91	0.00	0	750
R186	On	03/08/2017	Bond Future	9.50	Call			5,128.63000	5.12863	4,897,480	9.00	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			1,220.31000	1.22031	1,301,680	9.00	0.00	0	6,500
R186	On	02/11/2017	Bond Future	8.90	Call			3,163.52000	3.16352	2,994,340	8.40	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			3,379.97000	3.37997	3,539,760	8.40	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,096.91000	3.09691	2,929,850	8.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			3,444.61000	3.44461	3,606,520	8.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,130.12000	3.13012	2,962,000	8.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			3,412.17000	3.41217	3,573,020	8.39	0.00	0	0
Total R186 Option												0.00	0	15,209
Total For R186												1,712,715.00	15	132,866
R197	On	02/02/2017	Bond Future			295.49238	295.49238	295.49238	295.49238			0.00	0	0
R197	On	04/05/2017	Bond Future			301.65843	301.65843	301.66897	301.66897			0.00	0	1,063
R197	On	03/08/2017	Bond Future			300.55272	300.55272	300.56539	300.56539			0.00	0	0
R197	On	02/11/2017	Bond Future			306.59299	306.59299	306.60391	306.60391			0.00	0	0
Total R197 Future												0.00	0	1,063
R197	On	04/05/2017	Bond Future	308.59	Put			6,921.03000	6.92103	6,931,570		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			6,931.03000	6.93103	6,941,570		0.00	0	0

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	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			6,911.03000	6.91103	6,921,570		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	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			7,484.61000	7.48461	7,497,280		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			7,494.61000	7.49461	7,507,280		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			7,504.61000	7.50461	7,517,280		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			1,453.91000	1.45391	1,442,990		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			1,443.91000	1.44391	1,432,990		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			1,433.91000	1.43391	1,422,990		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,063
R202	On	02/02/2017	Bond Future			246.05631	246.05631	246.05631	246.05631			0.00	0	0
R202	On	04/05/2017	Bond Future			250.09818	250.09818	250.76296	250.76296			0.00	0	33,867
R202	On	03/08/2017	Bond Future			251.25320	251.25320	251.93234	251.93234			0.00	0	0
R202	On	02/11/2017	Bond Future			256.30241	256.30241	256.99354	256.99354			0.00	0	0
Total R202 Future												0.00	0	33,867
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			5,947.04000	5.94704	6,611,820		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			5,957.04000	5.95704	6,621,820		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			5,967.04000	5.96704	6,631,820		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			6,417.66000	6.41766	7,096,800		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			6,427.66000	6.42766	7,106,800		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			6,437.66000	6.43766	7,116,800		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			3,103.54000	3.10354	2,412,410		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			3,093.54000	3.09354	2,402,410		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			3,083.54000	3.08354	2,392,410		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Option									0.00	0	0
Total For R202									0.00	0	33,867
R2023 On 02/02/2017 Bond Future			8.45500	100.12783	8.45500	100.12783		5.96	0.00	0	0
R2023 On 04/05/2017 Bond Future			8.49198	98.10722	8.46397	98.23113		5.98	0.00	0	19,210
R2023 On 03/08/2017 Bond Future			8.52952	99.98543	8.49857	100.11757		5.73	0.00	0	0
R2023 On 02/11/2017 Bond Future			8.55857	98.04236	8.52365	98.18609		5.63	0.00	0	0
Total R2023 Future									0.00	0	19,210
R2023 On 04/05/2017 Bond Future	8.61	Call			1,517.88000	1.51788	1,438,810	6.12	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.61	Put			873.98000	0.87398	918,820	6.12	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.59	Call			1,465.82000	1.46582	1,388,180	6.12	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.59	Put			909.80000	0.90980	956,070	6.12	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.60	Call			1,491.73000	1.49173	1,413,370	6.12	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.60	Put			891.76000	0.89176	937,310	6.12	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.58	Call			1,807.96000	1.80796	1,732,620	5.85	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.58	Put			1,460.76000	1.46076	1,517,560	5.85	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.59	Call			1,831.25000	1.83125	1,755,360	5.85	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.59	Put			1,441.51000	1.44151	1,497,760	5.85	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.60	Call			1,854.97000	1.85497	1,778,540	5.86	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.60	Put			1,422.72000	1.42272	1,478,430	5.86	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Put			1,804.75000	1.80475	1,870,260	5.65	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Call			2,017.67000	2.01767	1,938,960	5.66	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Put			1,785.87000	1.78587	1,850,890	5.66	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.56	Call			1,973.71000	1.97371	1,896,000	5.65	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.56	Put			1,824.10000	1.82410	1,890,120	5.65	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Call			1,995.46000	1.99546	1,917,240	5.65	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									0.00	0	19,210
R203 On 02/02/2017 Bond Future			7.69000	103.61417	7.69000	103.61417		0.42	0.00	0	0
R203 On 04/05/2017 Bond Future			7.50847	101.43329	7.52399	101.42787		0.30	0.00	0	31,101
Total R203 Future									0.00	0	31,101
R203 On 04/05/2017 Bond Future	6.91	Call			3.41000	0.00341	3,640	0.28	0.00	0	0
R203 On 04/05/2017 Bond Future	6.91	Put			218.26000	0.21826	213,070	0.28	0.00	0	0
R203 On 04/05/2017 Bond Future	6.92	Call			3.68000	0.00368	3,930	0.28	0.00	0	0
R203 On 04/05/2017 Bond Future	6.92	Put			215.02000	0.21502	209,850	0.28	0.00	0	0
R203 On 04/05/2017 Bond Future	6.93	Call			3.90000	0.00390	4,160	0.28	0.00	0	0
R203 On 04/05/2017 Bond Future	6.93	Put			211.73000	0.21173	206,570	0.28	0.00	0	0
Total R203 Option									0.00	0	0
Total For R203									0.00	0	31,101
R2030 On 02/02/2017 Bond Future			9.24000	90.88601	9.24000	90.88601			0.00	0	0

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			9.31091	92.48436	9.26683	92.78792			0.00	0	32,786
R2030	On	03/08/2017	Bond Future			9.36475	90.24824	9.31833	90.56305			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.40509	92.04418	9.35586	92.37360			0.00	0	0
Total R2030 Future												0.00	0	32,786
R2030	On	04/05/2017	Bond Future	9.32	Call			365.99000	0.36599	62,430		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			434.59000	0.43459	131,030		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			503.12000	0.50312	199,560		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			79.28000	0.07928	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	235,530		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			147.15000	0.14715	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	167,660		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			214.94000	0.21494	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	99,870		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			106.48000	0.10648	435,900		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			39.32000	0.03932	368,740		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			27.76000	0.02776	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	301,660		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	32,786
R2032	On	02/02/2017	Bond Future			9.37500	93.92385	9.37500	93.92385		11.63	0.00	0	0
R2032	On	04/05/2017	Bond Future			9.43974	91.45041	9.39565	91.77619		11.92	6,950,231.16	76	19,129
R2032	On	03/08/2017	Bond Future			9.49058	93.20092	9.44429	93.53861		11.86	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.53475	90.89621	9.48579	91.24905		12.14	0.00	0	0
Total R2032 Future												6,950,231.16	76	19,129
R2032	On	04/05/2017	Bond Future	9.44	Call			2,322.98000	2.32298	2,139,910	12.08	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			1,995.28000	1.99528	2,137,990	12.08	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			2,362.34000	2.36234	2,177,500	12.09	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			1,960.99000	1.96099	2,101,930	12.09	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,402.24000	2.40224	2,215,630	12.10	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			1,927.32000	1.92732	2,066,490	12.10	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,076.98000	3.07698	2,898,420	12.00	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			3,181.60000	3.18160	3,340,730	12.00	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,114.21000	3.11421	2,934,370	12.01	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			3,145.60000	3.14560	3,303,450	12.01	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,151.65000	3.15165	2,970,560	12.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/08/2017	Bond Future	9.45	Put			3,109.90000	3.10990	3,266,500	12.02	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,829.62000	3.82962	3,641,800	12.32	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,871.48000	3.87148	4,036,500	12.32	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,866.71000	3.86671	3,677,820	12.33	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,836.30000	3.83630	4,000,250	12.33	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,903.98000	3.90398	3,714,030	12.34	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,801.37000	3.80137	3,964,260	12.34	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												6,950,231.16	76	19,129
R2035	On	02/02/2017	Bond Future			9.51500	98.44114	9.51500	98.44114			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.58437	95.65944	9.52998	96.10036			11,766,111.12	123	7,829
R2035	On	03/08/2017	Bond Future			9.63544	97.49077	9.57864	97.94587			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.68227	94.92731	9.62260	95.40023			0.00	0	0
Total R2035 Future												11,766,111.12	123	7,829
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	359,450		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			162.66000	0.16266	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	278,260		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.17000	0.00017	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	440,750		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			81.47000	0.08147	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			554.46000	0.55446	1,009,560		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			473.38000	0.47338	928,480		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			635.65000	0.63565	1,090,750		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			259.91000	0.25991	732,830		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			180.07000	0.18007	652,990		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			100.33000	0.10033	573,250		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												11,766,111.12	123	7,829
R2037	On	02/02/2017	Bond Future			9.58000	90.62521	9.58000	90.62521		13.62	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.66257	92.11426	9.60811	92.55400		13.40	0.00	0	46,662
R2037	On	03/08/2017	Bond Future			9.71807	89.62060	9.66123	90.07427		13.98	0.00	0	160
R2037	On	02/11/2017	Bond Future			9.76167	91.40409	9.70210	91.87512		13.72	0.00	0	0
Total R2037 Future												0.00	0	46,822
R2037	On	04/05/2017	Bond Future	9.60	Put			2,464.91000	2.46491	2,673,300	13.49	0.00	0	0

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	04/05/2017	Bond Future	9.58	Call			2,318.33000	2.31833	2,091,710	13.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,546.62000	2.54662	2,759,740	13.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,358.55000	2.35855	2,129,560	13.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,505.52000	2.50552	2,716,270	13.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,399.14000	2.39914	2,167,790	13.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,219.47000	3.21947	2,991,910	14.05	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			3,874.05000	3.87405	4,100,160	14.05	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,142.57000	3.14257	2,918,370	14.03	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			3,959.46000	3.95946	4,188,930	14.03	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			3,181.02000	3.18102	2,955,140	14.04	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			3,916.70000	3.91670	4,144,490	14.04	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			4,161.47000	4.16147	3,917,890	13.85	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			4,576.63000	4.57663	4,804,080	13.85	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,201.28000	4.20128	3,956,310	13.86	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			4,536.52000	4.53652	4,762,580	13.86	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,241.26000	4.24126	3,994,900	13.87	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			4,496.70000	4.49670	4,721,370	13.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	46,822
R204	On	02/02/2017	Bond Future			7.82000	101.34740	7.82000	101.34740		1.40	0.00	0	0
R204	On	04/05/2017	Bond Future			7.81922	103.31092	7.79402	103.34866		1.29	0.00	0	29,125
R204	On	03/08/2017	Bond Future			7.83224	101.24817	7.79732	101.29282		1.31	0.00	0	0
R204	On	02/11/2017	Bond Future			7.77358	103.26278	7.72173	103.31761		1.10	0.00	0	0
Total R204 Future												0.00	0	29,125
R204	On	04/05/2017	Bond Future	7.90	Call			349.95000	0.34995	326,370	1.31	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			191.37000	0.19137	205,530	1.31	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			359.09000	0.35909	335,190	1.31	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			185.56000	0.18556	199,400	1.31	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			368.34000	0.36834	344,120	1.31	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			179.87000	0.17987	193,390	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			340.30000	0.34030	318,450	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			400.85000	0.40085	423,650	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			346.66000	0.34666	324,560	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			394.41000	0.39441	416,960	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			353.09000	0.35309	330,740	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			388.05000	0.38805	410,350	1.31	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			398.58000	0.39858	370,520	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			379.26000	0.37926	406,030	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			404.31000	0.40431	376,010	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			374.41000	0.37441	400,940	1.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.76	Call			410.08000	0.41008	381,540	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			369.61000	0.36961	395,900	1.10	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	29,125
R2040	On	02/02/2017	Bond Future			9.60000	94.64465	9.60000	94.64465		14.26	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.67119	96.28106	9.61669	96.75587		14.03	0.00	0	9,025
R2040	On	03/08/2017	Bond Future			9.72517	93.61670	9.66834	94.10637		14.64	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.76752	95.47978	9.70803	95.98792		14.38	0.00	0	0
Total R2040 Future												0.00	0	9,025
R2040	On	04/05/2017	Bond Future	9.62	Call			2,678.29000	2.67829	2,424,990	14.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			2,649.34000	2.64934	2,870,850	14.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			2,723.04000	2.72304	2,467,230	14.15	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			2,606.72000	2.60672	2,825,720	14.15	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			2,767.98000	2.76798	2,509,680	14.16	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			2,564.42000	2.56442	2,780,930	14.16	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			4,044.79000	4.04479	4,280,330	14.77	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			3,626.51000	3.62651	3,375,940	14.75	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			4,133.54000	4.13354	4,372,640	14.75	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			3,669.03000	3.66903	3,416,690	14.76	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			4,088.84000	4.08884	4,326,170	14.76	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			3,712.08000	3.71208	3,457,950	14.77	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			4,536.18000	4.53618	4,273,400	14.52	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			5,036.19000	5.03619	5,281,550	14.52	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			4,578.91000	4.57891	4,314,650	14.53	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,992.45000	4.99245	5,236,330	14.53	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			4,621.84000	4.62184	4,356,100	14.54	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,949.04000	4.94904	5,191,440	14.54	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	9,025
R2044	On	02/02/2017	Bond Future			9.62500	91.79410	9.62500	91.79410		14.93	0.00	0	0
R2044	On	04/05/2017	Bond Future			9.71015	93.23912	9.64533	93.80912		14.71	0.00	0	19,116
R2044	On	03/08/2017	Bond Future			9.76298	90.64172	9.69558	91.22827		15.36	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.80455	92.44561	9.73428	93.05227		15.09	0.00	0	0
Total R2044 Future												0.00	0	19,116
R2044	On	04/05/2017	Bond Future	9.67	Put			2,606.31000	2.60631	2,869,740	14.87	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			2,869.84000	2.86984	2,560,320	14.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			2,564.21000	2.56421	2,824,690	14.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			2,778.64000	2.77864	2,475,040	14.86	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			2,649.10000	2.64910	2,915,500	14.86	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			2,823.96000	2.82396	2,517,390	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
R2044	On	03/08/2017	Bond Future	9.63	Call			3,664.38000	3.66438	3,368,080	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			4,241.33000	4.24133	4,531,580	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			3,707.06000	3.70706	3,408,640	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			4,195.63000	4.19563	4,483,760	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,621.69000	3.62169	3,327,510	15.48	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			4,287.16000	4.28716	4,579,530	15.48	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			4,640.00000	4.64000	4,327,220	15.26	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			5,113.38000	5.11338	5,407,260	15.26	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			4,553.99000	4.55399	4,244,730	15.24	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			5,202.85000	5.20285	5,500,250	15.24	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			4,596.74000	4.59674	4,285,720	15.25	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			5,157.79000	5.15779	5,453,430	15.25	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	19,116
R2048	On	02/02/2017	Bond Future			9.62000	95.30181	9.62000	95.30181		14.80	0.00	0	0
R2048	On	04/05/2017	Bond Future			9.70084	92.36779	9.63604	92.95130		15.29	0.00	0	63,465
R2048	On	03/08/2017	Bond Future			9.74811	94.13603	9.68083	94.73630		15.24	0.00	0	200
R2048	On	02/11/2017	Bond Future			9.79148	91.56922	9.72133	92.18997		15.68	0.00	0	0
Total R2048 Future												0.00	0	63,665
R2048	On	04/05/2017	Bond Future	9.65	Call			2,855.24000	2.85524	2,544,230	15.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			2,728.97000	2.72897	3,001,470	15.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			2,901.70000	2.90170	2,587,660	15.44	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			2,685.17000	2.68517	2,954,640	15.44	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			2,948.36000	2.94836	2,631,310	15.45	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			2,641.73000	2.64173	2,908,190	15.45	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,534.56000	3.53456	3,243,290	15.30	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,630.45000	4.63045	4,939,450	15.30	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			3,577.03000	3.57703	3,283,580	15.31	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,581.34000	4.58134	4,888,160	15.31	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			3,620.01000	3.62001	3,324,380	15.32	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			4,532.90000	4.53290	4,837,540	15.32	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			4,654.66000	4.65466	4,338,750	15.82	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			5,383.86000	5.38386	5,688,700	15.82	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			4,698.54000	4.69854	4,380,830	15.83	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			5,337.52000	5.33752	5,640,560	15.83	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			4,742.60000	4.74260	4,423,090	15.84	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			5,291.52000	5.29152	5,592,760	15.84	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	63,665
R207	On	02/02/2017	Bond Future			7.97000	98.60030	7.97000	98.60030		2.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/05/2017	Bond Future			7.99778	100.49126	7.96547	100.56722		2.27	1,306,386.38	13	79,350
R207	On	03/08/2017	Bond Future			8.02935	98.77176	7.99059	98.85514		2.34	0.00	0	0
R207	On	02/11/2017	Bond Future			8.01719	100.73714	7.96903	100.83128		2.14	0.00	0	0
Total R207 Future												1,306,386.38	13	79,350
R207	On	04/05/2017	Bond Future	8.20	Call			778.33000	0.77833	724,560	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			228.65000	0.22865	250,840	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			794.75000	0.79475	740,450	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			221.71000	0.22171	243,370	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			811.32000	0.81132	756,490	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			214.94000	0.21494	236,070	2.31	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,204.65000	1.20465	1,144,630	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			307.13000	0.30713	330,490	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			887.56000	0.88756	836,010	2.37	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			459.54000	0.45954	491,370	2.37	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,173.96000	1.17396	1,114,650	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			319.00000	0.31900	343,070	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,189.26000	1.18926	1,129,590	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			313.02000	0.31302	336,730	2.41	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			823.66000	0.82366	772,620	2.15	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			665.45000	0.66545	708,550	2.15	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			801.74000	0.80174	751,490	2.15	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			682.58000	0.68258	726,470	2.15	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			812.66000	0.81266	762,020	2.15	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			673.97000	0.67397	717,470	2.15	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												1,306,386.38	13	79,401
R208	On	02/02/2017	Bond Future			8.15000	97.55695	8.15000	97.55695		3.91	0.00	0	0
R208	On	04/05/2017	Bond Future			8.18221	96.01368	8.15465	96.10150		3.66	0.00	0	21,493
R208	On	03/08/2017	Bond Future			8.21395	97.85166	8.18229	97.94704		3.69	0.00	0	0
R208	On	02/11/2017	Bond Future			8.22642	96.39557	8.18903	96.50165		3.54	0.00	0	0
Total R208 Future												0.00	0	21,493
R208	On	04/05/2017	Bond Future	8.39	Put			389.87000	0.38987	416,070	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,094.37000	1.09437	1,033,860	3.75	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			410.83000	0.41083	438,140	3.75	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,115.30000	1.11530	1,054,230	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			400.16000	0.40016	426,910	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,136.59000	1.13659	1,074,970	3.76	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,246.81000	1.24681	1,190,370	3.77	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			832.77000	0.83277	871,710	3.77	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,211.95000	1.21195	1,156,380	3.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/08/2017	Bond Future	8.30	Put			857.90000	0.85790	897,710	3.76	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,229.32000	1.22932	1,173,300	3.77	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			845.27000	0.84527	884,630	3.77	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,169.22000	1.16922	1,114,450	3.58	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			1,194.86000	1.19486	1,246,170	3.58	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,183.86000	1.18386	1,128,690	3.58	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			1,181.10000	1.18110	1,232,010	3.58	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,198.60000	1.19860	1,143,020	3.58	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			1,167.46000	1.16746	1,217,960	3.58	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	21,493
R209	On	02/02/2017	Bond Future			9.48500	73.89734	9.48500	73.89734		13.49	0.00	0	0
R209	On	04/05/2017	Bond Future			9.55064	72.02428	9.49614	72.39341		13.91	0.00	0	59,170
R209	On	03/08/2017	Bond Future			9.59708	73.40299	9.54038	73.78362		13.95	0.00	0	0
R209	On	02/11/2017	Bond Future			9.63762	71.71257	9.57832	72.10742		14.36	0.00	0	0
Total R209 Future												0.00	0	59,170
R209	On	04/05/2017	Bond Future	8.93	Call			592.97000	0.59297	508,070	13.72	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			4,603.12000	4.60312	4,887,350	13.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			1,467.83000	1.46783	1,306,320	13.99	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,611.03000	2.61103	2,818,650	13.99	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			1,872.04000	1.87204	1,683,740	14.11	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,581.31000	1.58131	1,728,370	14.28	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			2,118.41000	2.11841	2,299,240	14.11	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			1,905.36000	1.90536	1,715,030	14.12	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,083.43000	2.08343	2,262,230	14.12	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			1,939.16000	1.93916	1,746,780	14.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,049.03000	2.04903	2,225,780	14.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			2,482.85000	2.48285	2,260,780	14.28	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,557.05000	2.55705	2,370,700	14.12	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,306.86000	3.30686	3,501,140	14.12	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,589.31000	2.58931	2,401,520	14.13	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			3,270.70000	3.27070	3,463,540	14.13	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,621.57000	2.62157	2,432,340	14.14	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,234.65000	3.23465	3,426,050	14.14	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,365.77000	3.36577	3,162,460	14.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,757.31000	3.75731	3,948,850	14.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,399.19000	3.39919	3,194,670	14.39	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,723.37000	3.72337	3,913,700	14.39	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,432.52000	3.43252	3,226,800	14.40	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,689.43000	3.68943	3,878,560	14.40	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
Total R209 Option									0.00	0	3,390
Total For R209									0.00	0	62,560
R210 On 02/02/2017 Bond Future			187.03960	187.03960	187.03960	187.03960			0.00	0	0
R210 On 04/05/2017 Bond Future			188.84092	188.84092	188.84808	188.84808			0.00	0	1,698
R210 On 03/08/2017 Bond Future			192.50158	192.50158	192.50991	192.50991			0.00	0	0
R210 On 02/11/2017 Bond Future			193.93811	193.93811	193.94532	193.94532			0.00	0	0
Total R210 Future									0.00	0	1,698
R210 On 04/05/2017 Bond Future	192.31	Put			3,461.92000	3.46192	3,469,080		0.00	0	0
R210 On 04/05/2017 Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 04/05/2017 Bond Future	192.32	Put			3,471.92000	3.47192	3,479,080		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			3,481.92000	3.48192	3,489,080		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 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			3,770.09000	3.77009	3,778,420		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			3,780.09000	3.78009	3,788,420		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			3,790.09000	3.79009	3,798,420		0.00	0	0
R210 On 02/11/2017 Bond Future	192.09	Call			1,855.32000	1.85532	1,848,110		0.00	0	0
R210 On 02/11/2017 Bond Future	192.09	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.07	Call			1,875.32000	1.87532	1,868,110		0.00	0	0
R210 On 02/11/2017 Bond Future	192.07	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.08	Call			1,865.32000	1.86532	1,858,110		0.00	0	0
R210 On 02/11/2017 Bond Future	192.08	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option									0.00	0	0
Total For R210									0.00	0	1,698
R212 On 02/02/2017 Bond Future			146.29780	146.29780	146.29780	146.29780			0.00	0	0
R212 On 04/05/2017 Bond Future			149.29900	149.29900	149.30424	149.30424			0.00	0	3,258
R212 On 03/08/2017 Bond Future			150.14334	150.14334	150.14962	150.14962			0.00	0	0
R212 On 02/11/2017 Bond Future			153.16072	153.16072	153.16616	153.16616			0.00	0	0
Total R212 Future									0.00	0	3,258
R212 On 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			2,935.76000	2.93576	2,941,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Put			2,945.76000	2.94576	2,951,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Put			2,925.76000	2.92576	2,931,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Put			3,190.38000	3.19038	3,196,660		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,200.38000	3.20038	3,206,660		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			3,210.38000	3.21038	3,216,660		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			766.16000	0.76616	760,720		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			756.16000	0.75616	750,720		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			746.16000	0.74616	740,720		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,258
R213	On	02/02/2017	Bond Future			9.26500	85.48237	9.26500	85.48237		11.35	0.00	0	0
R213	On	04/05/2017	Bond Future			9.32456	83.46468	9.28562	83.72617		11.65	0.00	0	44,842
R213	On	03/08/2017	Bond Future			9.37046	85.06253	9.32952	85.33406		11.64	0.00	0	0
R213	On	02/11/2017	Bond Future			9.41185	83.20317	9.36844	83.48771		11.93	0.00	0	0
Total R213 Future												0.00	0	44,842
R213	On	04/05/2017	Bond Future	9.36	Call			2,167.78000	2.16778	2,015,090	11.74	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			1,669.31000	1.66931	1,778,110	11.74	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			2,204.62000	2.20462	2,050,480	11.75	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			1,639.45000	1.63945	1,746,800	11.75	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			2,131.28000	2.13128	1,980,030	11.73	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			1,699.58000	1.69958	1,809,820	11.73	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,783.25000	2.78325	2,637,310	11.70	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			2,780.06000	2.78006	2,905,650	11.70	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,817.42000	2.81742	2,670,440	11.71	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			2,747.80000	2.74780	2,872,350	11.71	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,851.81000	2.85181	2,703,800	11.72	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			2,715.82000	2.71582	2,839,340	11.72	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,341.33000	3.34133	3,191,180	12.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,528.48000	3.52848	3,662,870	12.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,374.72000	3.37472	3,223,710	12.01	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			3,496.00000	3.49600	3,629,530	12.01	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,408.29000	3.40829	3,256,400	12.02	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,463.77000	3.46377	3,596,420	12.02	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	44,842
R214	On	02/02/2017	Bond Future			9.56000	74.24165	9.56000	74.24165		14.23	0.00	0	0
R214	On	04/05/2017	Bond Future			9.62883	72.18638	9.56919	72.60901		14.67	0.00	0	34,734
R214	On	03/08/2017	Bond Future			9.67392	73.56829	9.61200	74.00344		14.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/11/2017	Bond Future			9.71511	71.73397	9.65055	72.18436		15.14	0.00	0	0
Total R214 Future												0.00	0	34,734
R214	On	04/05/2017	Bond Future	9.56	Call			2,051.05000	2.05105	1,830,690	14.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,116.54000	2.11654	2,318,810	14.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,086.91000	2.08691	1,864,230	14.74	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,081.14000	2.08114	2,281,090	14.74	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,123.09000	2.12309	1,898,100	14.75	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,046.18000	2.04618	2,243,820	14.75	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,692.74000	2.69274	2,479,330	14.69	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,419.13000	3.41913	3,640,870	14.69	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,726.42000	2.72642	2,511,360	14.70	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,381.06000	3.38106	3,601,150	14.70	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,760.53000	2.76053	2,543,810	14.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,343.54000	3.34354	3,561,970	14.71	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,529.42000	3.52942	3,299,260	15.22	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			4,026.94000	4.02694	4,247,170	15.22	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,564.10000	3.56410	3,332,580	15.23	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,990.76000	3.99076	4,209,630	15.23	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,598.94000	3.59894	3,366,060	15.24	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,954.85000	3.95485	4,172,360	15.24	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	34,734
Total for Bond												21,735,443.66	227	786,605
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 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 R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 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 R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 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 R210 Future									0.00	0	0
Total For R210									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 04/05/2017 GOVI			547.38700	547.38700	549.30300	549.30300			0.00	0	394
GOVI On 03/08/2017 GOVI			557.86800	557.86800	559.85200	559.85200			0.00	0	0
GOVI On 02/11/2017 GOVI			568.96400	568.96400	571.03700	571.03700			0.00	0	0
Total GOVI Future									0.00	0	394
GOVI On 04/05/2017 GOVI	262.18	Call			2,871,230.00000	287.12300	2,852,070,000		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			2,871,130.00000	287.11300	2,851,970,000		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			2,871,030.00000	287.10300	2,851,870,000		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	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			12,380.00000	1.23800	32,220,000		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			12,480.00000	1.24800	32,320,000		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			12,580.00000	1.25800	32,420,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			14,130.00000	1.41300	34,860,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			14,230.00000	1.42300	34,960,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	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	02/11/2017	GOVI	572.44	Put			14,030.00000	1.40300	34,760,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	394
Total for GOVI												0.00	0	394
AL37	On	04/05/2017	Index Future			524.62800	524.62800	525.19000	525.19000			0.00	0	1
AL37	On	03/08/2017	Index Future			534.67300	534.67300	535.27600	535.27600			0.00	0	0
AL37	On	02/11/2017	Index Future			545.30800	545.30800	545.97100	545.97100			0.00	0	0
Total AL37 Future												0.00	0	1
Total For AL37												0.00	0	1
AL7T	On	04/05/2017	Index Future			605.72000	605.72000	607.30900	607.30900			0.00	0	0
AL7T	On	03/08/2017	Index Future			617.31800	617.31800	618.97200	618.97200			0.00	0	0
AL7T	On	02/11/2017	Index Future			629.59700	629.59700	631.33900	631.33900			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/05/2017	Index Future			549.58500	549.58500	551.50800	551.50800			0.00	0	598
ALBI	On	03/08/2017	Index Future			560.10900	560.10900	562.09900	562.09900			0.00	0	0
ALBI	On	02/11/2017	Index Future			571.25000	571.25000	573.33000	573.33000			0.00	0	0
Total ALBI Future												0.00	0	598
Total For ALBI												0.00	0	598
IGOV	On	04/05/2017	Index Future			254.34600	254.34600	254.44800	254.44800			0.00	0	922
IGOV	On	03/08/2017	Index Future			259.27700	259.27700	259.38300	259.38300			0.00	0	412
IGOV	On	02/11/2017	Index Future			264.48700	264.48700	264.59300	264.59300			0.00	0	0
Total IGOV Future												0.00	0	1,334
Total For IGOV												0.00	0	1,334
Total for Index												0.00	0	1,933
JIBAR f	On	15/02/2017	Jibar Future			7.36000	92.64000	7.36000	92.64000			0.00	0	0
JIBAR f	On	15/03/2017	Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	1,000
JIBAR f	On	19/04/2017	Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR f	On	17/05/2017	Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR f	On	21/06/2017	Jibar Future			7.43000	92.57000	7.43000	92.57000			0.00	0	0
JIBAR f	On	19/07/2017	Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR f	On	20/09/2017	Jibar Future			7.46000	92.54000	7.46000	92.54000			0.00	0	0
JIBAR f	On	20/12/2017	Jibar Future			7.45000	92.55000	7.45000	92.55000			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			7.50000	92.50000	7.50000	92.50000			0.00	0	0
JIBAR f	On	19/09/2018	Jibar Future			7.53000	92.47000	7.53000	92.47000			0.00	0	0
JIBAR f	On	19/12/2018	Jibar Future			7.56000	92.44000	7.55000	92.45000			0.00	0	0
Total Jibar Future												0.00	0	1,000

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 JIBAR FUTURE										0.00	0	1,000
Total for Jibar										0.00	0	1,000
10Y ST On	17/12/2025	Interest Rate Swap	98.13298	98.13298	97.91436	97.91436				0.00	0	0
10Y ST On	16/03/2026	Interest Rate Swap	95.21988	95.21988	94.99340	94.99340				0.00	0	0
10Y ST On	15/06/2026	Interest Rate Swap	94.02304	94.02304	93.78508	93.78508				0.00	0	0
10Y ST On	21/09/2026	Interest Rate Swap	96.18368	96.18368	95.93481	95.93481				0.00	0	0
10Y ST On	21/12/2026	Interest Rate Swap	99.92362	99.92362	99.66782	99.66782				0.00	0	0
10Y ST On	15/03/2027	Interest Rate Swap	98.54567	98.54567	98.28017	98.28017				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On	16/03/2017	Interest Rate Swap	100.00291	100.00291	100.00290	100.00290				0.00	0	0
1Y STN On	15/06/2017	Interest Rate Swap	99.61319	99.61319	99.61357	99.61357				0.00	0	0
1Y STN On	21/09/2017	Interest Rate Swap	99.64721	99.64721	99.64666	99.64666				0.00	0	0
1Y STN On	21/12/2017	Interest Rate Swap	99.90879	99.90879	99.90483	99.90483				0.00	0	0
1Y STN On	15/03/2018	Interest Rate Swap	99.95061	99.95061	99.94242	99.94242				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On	18/12/2017	Interest Rate Swap	99.93660	99.93660	99.93290	99.93290				0.00	0	0
2Y STN On	16/03/2018	Interest Rate Swap	99.23399	99.23399	99.22577	99.22577				0.00	0	0
2Y STN On	15/06/2018	Interest Rate Swap	98.89909	98.89909	98.88577	98.88577				0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap	98.96463	98.96463	98.94674	98.94674				0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap	99.47000	99.47000	99.45000	99.45000				0.00	0	0
2Y STN On	15/03/2019	Interest Rate Swap	99.98694	99.98694	99.96070	99.96070				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On	17/12/2020	Interest Rate Swap	97.86921	97.86921	97.76735	97.76735				0.00	0	0
5Y STN On	16/03/2021	Interest Rate Swap	97.20195	97.20195	97.08951	97.08951				0.00	0	0
5Y STN On	15/06/2021	Interest Rate Swap	96.49751	96.49751	96.37484	96.37484				0.00	0	0
5Y STN On	21/09/2021	Interest Rate Swap	96.77142	96.77142	96.63869	96.63869				0.00	0	0
5Y STN On	21/12/2021	Interest Rate Swap	99.03573	99.03573	98.89550	98.89550				0.00	0	50
5Y STN On	15/03/2022	Interest Rate Swap	99.24872	99.24872	99.10214	99.10214				0.00	0	0
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 :										21,735,443.66	227	789,982
AA04	On	22/03/2017	Spot Bond	101.21280		101.18911				0.00	0	0
Total AA04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AA04									0.00	0	0
AA04/JI On 22/03/2017 Spot Bond			100.00000	92.08477	100.00000	91.85796			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			10.70000	100.95067	10.67000	100.97617		4,280,000,000,000.00		400,000,000	200,000,000
Total AA05 SPOT								4,280,000,000,000.00		400,000,000	200,000,000
Total For AA05								4,280,000,000,000.00		400,000,000	200,000,000
AA06 On 15/04/2021 Spot Bond				96.97225		96.94481			0.00	500,000,000	500,000,000
Total AA06 SPOT									0.00	500,000,000	500,000,000
Total For AA06									0.00	500,000,000	500,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.59720	100.00000	11.56848			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			10.70000	99.05731	10.67000	99.12559			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	104.48400	10.00000	104.45700			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				102.41172		102.38808			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				101.37369		101.34752			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.82500	99.39217	9.79500	99.41305		29,475,000,000,000.00		3,000,000,000	1,500,000,000
Total AB013 SPOT								29,475,000,000,000.00		3,000,000,000	1,500,000,000
Total For AB013								29,475,000,000,000.00		3,000,000,000	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.29895	100.00000	11.56815			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	102.42408	10.84000	102.39421			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	9.81176	100.00000	9.78720			0.00	0	0
Total AB016U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.94801	11.37000	104.91595				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	11.64301	100.00000	11.61418				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	90.45075	11.81000	90.42151				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.75444	100.00000	11.72532				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	13.46509	100.00000	13.43138				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	16.92920	100.00000	16.90230				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	11.09599	100.00000	13.83191				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	13.72994	100.00000	19.42913				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				100.23917		100.21434				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			9.25500	102.99845	9.24000	102.97631				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	105.26500	10.00000	105.23800				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			3.13000	278.63125	3.13000	278.57535				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABCPI3										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				101.73721		101.71443				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				102.54677		102.52334				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				101.36630		101.34108				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				99.25906		99.23547				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.73304		100.71065				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.79051		100.76774				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.13330		100.11080				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				99.82460		99.80126				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				99.77467		99.75191				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				99.27143		99.24757				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				100.14725		100.12501				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				101.12306		101.09812				0.00	0	0
Total ABFN18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN18									0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.80000	102.51762	11.77000	102.53112			0.00	0	0
Total ABK1 SPOT									0.00	0	0
Total For ABK1									0.00	0	0
ABK10 On 14/02/2020 Spot Bond				97.49577		97.46730			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK11 On 20/05/2019 Spot Bond				98.77997		101.29172			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond				99.70448		102.49962			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			11.05000	100.20563	11.02000	100.21060			0.00	0	0
Total ABK2 SPOT									0.00	0	0
Total For ABK2									0.00	0	0
ABK3 On 07/11/2018 Spot Bond				98.70215		98.72831			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	29.41087	100.00000	29.33723			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				102.04543		102.01881			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	47.55994	100.00000	47.44472			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				97.80965		97.77961			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	29.36436	100.00000	29.29083			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.82112		101.79406			0.00	0	0
Total ABK6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				99.00281		98.97412			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				96.14565		96.11307			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				95.04751		95.01840			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			6.06000	143.67173	6.06000	143.63147			0.00	0	10,000,000
Total ABKI01 SPOT									0.00	0	10,000,000
Total For ABKI01									0.00	0	10,000,000
ABKI02 On 05/06/2020 Spot Bond			6.06000	126.53146	6.06000	126.49612			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	11.08658	100.00000	11.06780			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			7.31000	105.72649	7.31000	105.69346			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.46624	100.00000	5.45698			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			8.05000	108.73361	8.05000	108.69737			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.85021	100.00000	8.82939			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				83.83631		83.78278			0.00	0	10,000,000
Total ABKS1 SPOT									0.00	0	10,000,000
Total For ABKS1									0.00	0	10,000,000
ABN05 On 18/04/2021 Spot Bond			2.46000	187.85933	2.46000	187.82507			0.00	0	0
Total ABN05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	191.77066	2.17000	191.73719				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	205.27200	1.82000	205.23813				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			8.65125	92.28832	8.63625	92.27976				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			8.65125	92.28832	8.63625	92.27976				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				100.67385		100.65050				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.04802		101.02481				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.63854		100.61369				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			3.01000	118.98826	3.01000	118.96474				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			2.76000	174.86660	2.76000	174.83327				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			2.67000	227.13413	2.65000	227.67751				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.06500	93.17848	10.03500	93.27813				0.00	0	0
Total ABN67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				116.63000		116.63000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.72905		101.72905				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				111.67000		111.67000				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				127.01000		127.00000				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	106.90667	9.63000	106.87905				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				115.85000		115.85000				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			10.26000	102.91174	10.21500	103.16195				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			9.32500	93.78120	9.29500	93.85345				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.80500	99.62077	10.76000	99.85816			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.52752		101.50258			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				100.26280		100.23755			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			8.65500	105.22429	8.64000	105.21525			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.45000	103.12123	9.42000	103.19646		11,718,000,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								11,718,000,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								11,718,000,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			9.54500	101.44209	9.51000	101.51175			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.39066	9.20000	102.36522			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			10.03000	100.89889	10.00000	100.99106			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			9.29000	102.34251	9.26000	102.41022			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			9.74500	102.51217	9.71500	102.61524			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			10.31500	103.03429	10.27000	103.26236			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			11.05500	100.03357	11.01000	100.27845		33,165,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								33,165,000,000,000.00	3,000,000,000	1,500,000,000	

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 ABS17									13,165,000,000,000.00	3,000,000,000	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			10.01500	102.86927	9.98500	102.98369			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			9.28500	98.54908	9.25000	98.62056			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.36500	94.31570	10.32000	94.54205			80,017,800,000,000.00	7,720,000,000	4,105,000,000
Total ABS7 SPOT									10,017,800,000,000.00	7,720,000,000	4,105,000,000
Total For ABS7									10,017,800,000,000.00	7,720,000,000	4,105,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.40829	100.00000	12.38052			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			3.32000	275.62150	3.32000	275.56480			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.56000	143.22430	2.56000	143.19774			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04271	100.00000	0.04259			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	37.27712	100.00000	37.18481			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				86.18420		86.18420			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				100.29582		100.26958			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				100.29582		100.26958			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				100.29720		100.27083			0.00	0	0
Total ACL084 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.29720		100.27083				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.29445		100.26833				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 20/12/2018 Spot Bond				101.39020		101.36399				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				101.42514		101.39825				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				101.43916		101.41199				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.41100		101.38438				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				101.34789		101.32251				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.56500	102.51307	9.53000	102.57340				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 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
ACL118 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
ACL120 On 20/09/2021 Spot Bond				210.50343		210.48460				0.00	0	0
Total ACL127 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				210.59250		210.57303				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				101.37595		101.35002				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL129 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
ACL136 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
ACL138 On 30/07/2017 Spot Bond				100.29269		100.26661				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.40771		100.38233				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL141 On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond				101.38021		101.35419				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				101.41366		101.38954				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.35509		101.32957				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.30569		101.28113				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2022 Spot Bond			10.23000	104.01987	10.23000	103.99120				0.00	0	0
Total ACL161 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL161										0.00	0	0
ACL161 On 20/06/2017 Spot Bond				106.54610		106.49140				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.93000	101.10849	9.90000	101.14333				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				101.35077		101.32533				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	130.35179	1.75000	130.33055				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/06/2017 Spot Bond				101.34090		101.31565				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				101.37615		101.35022				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.30562		101.28106				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2017 Spot Bond				101.42875		101.40226				0.00	24,000,000	6,000,000
Total ACL181 SPOT										0.00	24,000,000	6,000,000
Total For ACL181										0.00	24,000,000	6,000,000
ACL181 On 20/06/2017 Spot Bond				101.59484		101.57152				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				102.72764		102.70317				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				101.54498		101.52009				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				101.36891		101.34311				0.00	0	0
Total ACL185 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.38573		101.35961				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.40404		101.37756				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.40837		101.38180				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.40837		101.38180				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				101.48894		101.46081				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.34789		101.32251				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.47767		101.44975				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.81168		101.78618				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.48894		101.46081				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.43234		101.40531				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.43234		101.40531				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				148.64143		148.62981				0.00	0	0
Total ACL203 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				150.78530		150.77342				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				101.26757		101.24375				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				99.78448		101.84390				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				101.29427		101.26993				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				99.95794		99.93092				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				93.12816		93.09533				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				101.27875		101.25471				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				101.27736		101.25335				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				101.36329		101.33761				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				99.92689		99.90241				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.40400		100.37806				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.39837		100.37281				0.00	0	0
Total ACL220 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.35763		101.33206				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.33649		101.31133				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.69356		101.66679				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	46.12305	100.00000	46.00883				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	46.12305	100.00000	46.00883				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				102.12058		102.09399				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				101.82131		101.79426				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	39.74724	100.00000	39.64771				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP4 On 15/04/2017 Spot Bond			100.00000	88.63014	100.00000	88.21598				0.00	0	0
Total ADCP4U SPOT										0.00	0	0
Total For ADCP4U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	20.93062	100.00000	20.87878				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	6.05570	100.00000	6.04070				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				100.58214		100.55759				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				100.60073		100.57537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.66263		100.63456				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.56357		100.53984				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				100.56978		100.54577				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				100.72451		100.69374				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				100.69362		100.66420				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				100.94617		100.90570				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				100.85398		100.81754				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	39.03272	100.00000	41.88185				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	13.31385	100.00000	13.96466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.27873	100.00000	11.24653				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	9.18714	100.00000	9.16092				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.35000	102.06069	9.32000	102.09037				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.42500	108.90692	10.38000	109.08651				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.80500	98.99312	9.77500	99.11820				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	14.71286	100.00000	14.68011				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			10.68000	97.21428	10.64000	97.45788				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			3.01500	177.98537	3.01500	177.95022				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.22804		101.20398				0.00	1,200,000,000	300,000,000
Total APF01 SPOT										0.00	1,200,000,000	300,000,000
Total For APF01										0.00	1,200,000,000	300,000,000
APF02 On 26/09/2019 Spot Bond				101.17918		101.15295				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				100.01448		100.04665				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				100.48675		100.46062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	58.52262	100.00000	58.37770				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	56.71245	100.00000	56.57044				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	16.41495	100.00000	16.37518				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	16.41495	100.00000	16.37518				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.31518	100.00000	4.30752				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	0.06415	100.00000	0.06408				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	11.92065	100.00000	11.89114				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	21.58172	100.00000	21.52827				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
ASN00L On 28/02/2017 Spot Bond				103.45834		103.37220				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00L 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
ASN01L On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01L On 20/03/2019 Spot Bond				101.30568		101.28112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				101.66417		101.53420				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015: On 11/04/2017 Spot Bond				98.51000		98.51000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/06/2017 Spot Bond				115.75687		115.75687				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.92000	246.24159	2.90000	246.79816				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 20/06/2019 Spot Bond				100.01561		99.98837				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028: On 19/09/2017 Spot Bond				95.93353		95.93353				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034: On 10/11/2019 Spot Bond				100.00000	0.00000	99.97439				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036: On 07/12/2033 Spot Bond			2.93500	219.53849	2.91500	220.05800				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 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
ASN048 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
ASN051 On 16/04/2018 Spot Bond				100.62614		100.60178				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.47957		100.45371				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.29632		100.27065				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.28808		100.26283				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				99.32968		99.32821				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 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
ASN064 On 01/06/2018 Spot Bond				101.74516		101.72106				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				101.35452		101.33107				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.01477		100.04680				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				91.90660		91.90660				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				101.53213		101.50315				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				101.31950		101.29466				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				101.53521		101.51018				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				100.99508		100.96791				0.00	109,600,000	196,850,000
Total ASN083 SPOT										0.00	109,600,000	196,850,000
Total For ASN083										0.00	109,600,000	196,850,000
ASN08: On 03/09/2020 Spot Bond				101.91249		101.88427				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				101.09224		101.06802				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				104.77821		104.77821				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.79903		100.77472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.47221		100.44688				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				99.99993		99.97593				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				68.49539		68.49539				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				101.82567		101.79999				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				101.35494		101.32942				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				101.67859		101.65329				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
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.35153		100.32737				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN120 On 20/12/2020 Spot Bond				101.71364		101.68111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				101.33037		101.30533				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				102.00999		101.98491				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				102.00322		101.97836				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				101.97806		101.95340				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				101.73021		101.70476				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				101.71652		101.69127				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				101.69958		101.66733				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond				81.22000		81.14000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			3.29000	138.48549	3.29000	138.45706				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 31/12/2018 Spot Bond				81.22000		81.13731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141: On 20/06/2017 Spot Bond				101.31973		101.29490				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN142: On 20/06/2020 Spot Bond				104.00130		103.97711				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143: 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
ASN144: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145: On 04/05/2021 Spot Bond				100.10244		100.07680				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146: On 04/05/2021 Spot Bond				100.10244		100.07680				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147: On 31/01/2022 Spot Bond			3.33500	138.19932	3.33500	138.17076				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149: On 31/05/2021 Spot Bond				101.34544		101.34544				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150: On 04/05/2021 Spot Bond				101.86385		101.83761				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152: On 31/03/2031 Spot Bond			3.66000	160.62325	3.66000	160.58871				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN160: On 08/08/2021 Spot Bond				100.04888		100.02436				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN161: On 19/08/2021 Spot Bond				99.75780		99.73348				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN162: On 26/02/2017 Spot Bond				101.68638		101.66324				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN163: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN164: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN165: On 20/06/2021 Spot Bond				101.43229		101.40526				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN170: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN171: On 30/05/2017 Spot Bond				101.69205		101.66883				0.00	0	0
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN174: On 02/12/2019 Spot Bond				101.74947		101.72490				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN175: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN177: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	62.65452	100.00000	62.49937			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	62.71004	100.00000	62.55476			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	62.46022	100.00000	62.30555			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	94.75790	100.00000	94.51740			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	43.44828	100.00000	43.34069			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	4.00260	100.00000	3.99269			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	30.20235	100.00000	30.12756			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.40999		101.38704			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			9.22500	104.38744	9.19500	104.40664		9,225,000,000,000.00	1,000,000,000	1,600,000,000	
Total BAW11 SPOT								9,225,000,000,000.00	1,000,000,000	1,600,000,000	
Total For BAW11								9,225,000,000,000.00	1,000,000,000	1,600,000,000	
BAW13 On 17/04/2017 Spot Bond				100.74169		100.71967		0.00	0	0	
Total BAW13 SPOT								0.00	0	0	
Total For BAW13								0.00	0	0	
BAW17 On 05/12/2018 Spot Bond				101.35330		101.32866		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	32.96141	100.00000	32.87978		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.35646		101.33132				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.65000	98.38458	10.62000	98.44688			21,300,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT									21,300,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19									21,300,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			10.27000	99.74199	10.24000	99.82888			0.00	0	0	
Total BAW21 SPOT									0.00	0	0	
Total For BAW21									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.53018	9.30000	103.50418			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond				101.67857		101.65327			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW23 On 15/10/2017 Spot Bond			100.00000	54.60925	100.00000	54.47402			0.00	0	0	
Total BAW23U SPOT									0.00	0	0	
Total For BAW23U									0.00	0	0	
BAW24 On 30/09/2019 Spot Bond				101.42235		101.39773			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				101.72962		101.70538			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			9.40500	103.87920	9.39000	103.86218			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			12.18540	100.87791	12.18100	100.84841			0.00	0	0	
Total BAYA08 SPOT									0.00	0	0	
Total For BAYA08									0.00	0	0	
BAYA23 On 30/06/2017 Spot Bond			12.32603	68.07283	12.32529	68.05032			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			12.18000	100.84760	12.16500	100.81960			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				101.18101		101.14963				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.10500	100.02049	12.09000	99.99640				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2018 Spot Bond				101.22617		101.19450				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.80000	99.01114	11.77000	99.01674				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.19502		101.16417				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.22064		101.18911				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.32798		100.29444				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.09616		99.09616				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				99.97886		99.94538				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				97.38852		97.38852				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.22098		101.18945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.18548		101.15491				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.18548		101.15491				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.22109		101.18957				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				101.04158		101.01482				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				101.27681		101.24284				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				101.30823		101.27439				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				101.04122		101.01446				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				101.30836		101.27451				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.44766	101.44049	14.44938	101.40082				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				101.55387		101.51349				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				101.55368		101.51330				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				101.55378		101.51339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				101.60466		101.56291				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				101.37465		101.33903				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.68985	100.00000	20.63862				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.83009	100.00000	18.78346				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.62351	100.00000	11.59473				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.63680	100.00000	11.60765				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.05338	100.00000	14.01858				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.17702	100.00000	12.14686				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC115L On 14/02/2017 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total BC115U SPOT										0.00	0	0
Total For BC115U										0.00	0	0
BC116L On 24/02/2017 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total BC116U SPOT										0.00	0	0
Total For BC116U										0.00	0	0
BC117L On 02/05/2017 Spot Bond			100.00000	81.83857	100.00000	81.65548				0.00	0	0
Total BC117U SPOT										0.00	0	0
Total For BC117U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.42377		100.40114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.74859		100.72593				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				100.38408		100.36107				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				100.71729		100.69326				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				99.91277		99.89094				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	20.45976	100.00000	20.40909				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	20.45976	100.00000	20.40909				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			2.43000	196.35267	2.43000	196.31695				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.87500	169.71621	8.83000	170.49694				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.87500	170.24619	8.83000	171.01986				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			9.26000	94.70619	9.21500	94.97622				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
BEER0 On 28/03/2018 Spot Bond			8.45000	101.24655	8.42000	101.25483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	10.39647	100.00000	10.37129				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	8.99683	100.00000	8.97502				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 23/11/2032 Spot Bond			100.00000	8.99683	100.00000	8.97502				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.54451	100.00000	9.52139				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00010	100.00000	0.00010				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	12.76980	100.00000	12.73887				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	17.63816	100.00000	17.59543				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.98000	103.55921	8.98000	103.53395				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	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 BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000				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	91.70854	100.00000	91.47870				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	91.70854	100.00000	91.47870				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				100.43687		103.06140				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			11.31500	101.33225	11.28000	101.38239				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.75214		100.66089				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.16500	97.36826	11.13000	97.42450				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			11.55000	104.44678	11.52000	104.49984				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				102.14946		102.11978				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			12.10500	104.03309	12.07500	104.11746				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				102.02163		101.99174				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			11.55000	103.75426	11.52000	103.80896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.12121		100.09089			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.93000	104.91044	11.90000	104.97556			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				99.70442		102.49954			0.00	180,000,000	90,000,000
Total BGL12 SPOT									0.00	180,000,000	90,000,000
Total For BGL12									0.00	180,000,000	90,000,000
BGL13 On 20/08/2021 Spot Bond			11.97000	98.90436	11.94000	104.82493			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				100.21226		100.18189			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				108.41397		108.39014			0.00	0	0
Total BGR03 SPOT									0.00	0	0
Total For BGR03									0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.95939		101.93656			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				100.10410		100.07968			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.25000	100.17575	9.22000	100.21359		40,700,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								10,700,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								10,700,000,000,000.00	4,400,000,000	2,200,000,000	
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				102.35182		102.32074			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC14 On 10/02/2017 Spot Bond				100.00000	0.00000	99.97887			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC149 SPOT										0.00	0	0
Total For BTC149										0.00	0	0
BTC15 On 10/02/2017 Spot Bond				97.65671		97.66312				0.00	0	0
Total BTC151 SPOT										0.00	0	0
Total For BTC151										0.00	0	0
BTC15 On 17/05/2017 Spot Bond				97.93241		97.91088				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC15 On 20/02/2017 Spot Bond				99.78863		99.76749				0.00	0	0
Total BTC153 SPOT										0.00	0	0
Total For BTC153										0.00	0	0
BTC15 On 28/02/2017 Spot Bond				99.62025		99.59915				0.00	0	0
Total BTC154 SPOT										0.00	0	0
Total For BTC154										0.00	0	0
BTC15 On 02/03/2017 Spot Bond				97.51343		97.52063				0.00	0	0
Total BTC156 SPOT										0.00	0	0
Total For BTC156										0.00	0	0
BTC15 On 06/03/2017 Spot Bond				99.49409		99.47301				0.00	0	0
Total BTC157 SPOT										0.00	0	0
Total For BTC157										0.00	0	0
BTC15 On 07/03/2017 Spot Bond				99.47261		99.45151				0.00	0	0
Total BTC158 SPOT										0.00	0	0
Total For BTC158										0.00	0	0
BTC15 On 14/03/2017 Spot Bond				99.32376		99.30263				0.00	0	0
Total BTC159 SPOT										0.00	0	0
Total For BTC159										0.00	0	0
BTC16 On 03/04/2017 Spot Bond				99.14224		99.11544				0.00	0	0
Total BTC160 SPOT										0.00	0	0
Total For BTC160										0.00	0	0
BTC16 On 05/04/2017 Spot Bond				98.85858		98.83744				0.00	0	0
Total BTC161 SPOT										0.00	0	0
Total For BTC161										0.00	0	0
BTC16 On 10/04/2017 Spot Bond				98.75368		98.73256				0.00	0	0
Total BTC162 SPOT										0.00	0	0
Total For BTC162										0.00	0	0
BTC16 On 03/05/2017 Spot Bond				98.26847		98.24735				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC163 SPOT										0.00	0	0
Total For BTC163										0.00	0	0
BTC163 On 10/05/2017 Spot Bond			100.00000	80.39648	100.00000	100.00000				0.00	0	0
Total BTC164 SPOT										0.00	0	0
Total For BTC164										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.12559		101.10060				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.16124		101.13543				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.30896		101.28484				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				99.76315		99.73936				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				99.99993		99.97579				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				99.99993		99.97512				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	11.59112	100.00000	11.56242				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	11.59112	100.00000	11.56242				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	11.62377	100.00000	11.59499				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	11.62377	100.00000	11.59499				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	43.79717	100.00000	43.68871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	18.35166	100.00000	18.30622				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.50000	99.26215	15.47000	99.26013				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				101.60662		101.57641				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			13.30000	97.32368	13.27000	97.33883				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.76500	102.33625	8.75000	102.31627				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.42208		100.38775				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			13.00000	101.04839	12.97000	101.07533				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				100.68451		100.65107				0.00	400,000,000	200,000,000
Total CBL20 SPOT										0.00	400,000,000	200,000,000
Total For CBL20										0.00	400,000,000	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.25000	97.51070	10.22000	97.56241				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				102.26793		102.24176				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				100.22104		100.19419				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				100.10356		100.01827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.55000	104.78439	10.52000	104.85640				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			10.69500	110.15933	10.65000	110.34347				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.80500	105.91302	10.76000	106.11288			15,127,000,000,000.00		1,400,000,000	350,000,000
Total CCT02 SPOT									15,127,000,000,000.00		1,400,000,000	350,000,000
Total For CCT02									15,127,000,000,000.00		1,400,000,000	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.82500	106.31652	10.78000	106.52748			0.00		0	0
Total CCT03 SPOT									0.00		0	0
Total For CCT03									0.00		0	0
CGR14 On 13/02/2018 Spot Bond				102.52126		102.49658			0.00		0	2,715,000,000
Total CGR14 SPOT									0.00		0	2,715,000,000
Total For CGR14									0.00		0	2,715,000,000
CGR14 On 25/11/2020 Spot Bond			10.00000	105.26520	10.00000	105.23780			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				100.65446		100.62425			0.00		0	0
Total CGR15 SPOT									0.00		0	0
Total For CGR15									0.00		0	0
CGR16 On 22/09/2017 Spot Bond				101.48633		101.45709			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				100.52216		100.49226			0.00		0	0
Total CGR17 SPOT									0.00		0	0
Total For CGR17									0.00		0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	33.26467	100.00000	33.18137			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	46.21271	100.00000	46.09827			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	42.91263	100.00000	42.80638			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.95126		100.91909				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	100.00000				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				100.05863		100.02932				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.06369		100.03171				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				101.38145		101.35058				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				101.10764		101.08306				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				102.40566		102.37484				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond			100.00000	55.89599	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	1,500,000,000	
Total CGR28 SPOT									10,000,000,000,000.00	3,000,000,000	1,500,000,000	
Total For CGR28									10,000,000,000,000.00	3,000,000,000	1,500,000,000	
CGR29 On 08/02/2021 Spot Bond			100.00000	14.88121	100.00000	100.00000			040,000,000,000,000.00	10,400,000,000	5,200,000,000	
Total CGR29 SPOT									10,000,000,000,000.00	10,400,000,000	5,200,000,000	
Total For CGR29									10,000,000,000,000.00	10,400,000,000	5,200,000,000	
CGR30 On 08/05/2017 Spot Bond			100.00000	80.75221	100.00000	100.00000			0.00	0	0	
Total CGR30 SPOT									0.00	0	0	
Total For CGR30									0.00	0	0	
CIG03 On 30/06/2017 Spot Bond				101.06733		101.03989				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.10294		101.07454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.14417		101.11469				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				102.11082		102.08274				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				102.26195		102.23179				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	26.25399	100.00000	26.18898				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				100.31792		100.28998				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				100.32575		100.29709				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				100.33844		100.30862				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.09577	10.11000	101.06823				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	136.63621	3.14000	136.60884				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.26000	135.24792	3.26000	135.22026				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				99.90897		99.88620				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				101.99948		101.97453				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	97.12278	13.50000	97.08832				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	104.31173	9.35000	104.28584				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN250 On 26/03/2017 Spot Bond				101.17455		101.15091				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.15136		101.12720				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.18066		101.15715				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.18066		101.15715				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.18066		101.15715				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				101.15121		101.12679				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.73000	103.48080	9.70000	103.51004				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.35811		100.33432				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				102.16388		102.13876				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.38932		101.36482				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.31973		101.29490				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				101.37889		101.35432				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				101.96234		101.93861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				102.19176		102.16378				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				101.41432		101.39008				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				101.79319		101.76950				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.07688		100.05369				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				101.94444		101.91996				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.29292		101.26518				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.25673		101.22873				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.91803		101.89517				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	105.26500	10.00000	105.23800				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				101.05157		101.02368				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.24482		101.21709				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				101.17347		101.14546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.48463		101.45658				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				101.16221		101.13430				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.28143		101.25435				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.19395		101.16608				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				156.53960		156.53960				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				101.87472		101.84825				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				156.70202		156.70202				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				155.90986		155.90986				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				156.50665		156.50665				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				99.89589		99.86985				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.34500	94.80521	11.31500	94.89488				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.86500	96.28693	11.83500	96.37783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				101.14853		101.12175				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				101.50572		101.47726				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				99.89803		99.87252				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.44462		100.41931				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.28456		100.25717				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.45762	8.80500	102.43323				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.44828		100.42275				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.40013		101.37373				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.42128		101.39446				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.50282		101.47442				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.43256		101.40552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				101.54529		101.51606				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.14853		101.12175				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				135.03300		135.03300				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.29768		100.27190				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				101.70987		101.67742				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.15421		101.12730				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				101.60130		101.57097				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.27736		101.25335				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.46334		101.43570				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.29530		100.26974				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				101.12581		101.09958				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.27999		100.25580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.29113		100.26561				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.44233		100.41715				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.24639		101.22298				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.52500	104.26792	10.49500	104.38624				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.34146		101.31620				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.11818		100.02939				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.66500	106.54199	12.63500	106.64532				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.12244		100.03264				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.69500	100.24469	12.66500	100.34086				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	104.86558	10.02000	104.83726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.12244		100.03264				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.41260		100.38609				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				83.39085		83.34102				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.32380		101.29889				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.34777		101.32239				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.34794		101.32256				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.19054		101.16275				0.00	0	20,000,000
Total CLN375 SPOT										0.00	0	20,000,000
Total For CLN375										0.00	0	20,000,000
CLN375 On 20/03/2021 Spot Bond			9.95000	103.65160	9.92000	103.72297				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.00867		100.98447				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.46779		101.44007				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	102.06029	10.98000	102.03016				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	104.32076	11.00000	104.28990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.48847		101.46034				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				100.44558		100.42160				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			12.45500	102.69707	12.42500	102.80582				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.61241		101.58187				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.34764		101.32226				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				100.43454		100.40655				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.42541		101.39852				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 20/03/2017 Spot Bond				101.29158		101.26729				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				86.30848		86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.35481		101.32929				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				101.72097		101.69682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.45366		101.42621				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				102.34039		102.30672				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				99.90145		99.87680				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				99.90199		99.87747				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.35471		101.32919				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				101.08036		101.05523				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.08036		101.05523				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				102.53033		102.49980				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				98.87202		98.87202				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				101.36175		101.33610				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.69315		100.66374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.48854		101.46040				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				101.49557		101.46731				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				100.69624		100.66669				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.47446		101.44660				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.74169		101.70861				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				101.54483		101.51560				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.73630		100.70499				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	111.77255	4.00000	111.77255				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				101.45660		101.42736				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				101.61522		101.58461				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	46.87387	7.01000	46.86517				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				101.62928		101.59840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.53226		100.49771				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				102.14163		102.10071				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				101.98042		101.94266				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				102.14163		102.10071				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				104.72892		104.70243				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				101.93131		101.89452				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				101.53111		101.50216				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				99.87230		99.84677				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				101.91026		101.87388				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				112.89279		112.89279				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				102.15448		102.11221				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				102.28867		102.24485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				102.37261		102.32715				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				113.67975		113.67975				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				101.24471		101.22143				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				101.48153		101.45353				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				101.41816		101.39140				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.19125		100.16469				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				114.61738		114.61738				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				102.60982		102.55968				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	100.00000				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				102.20787		102.18061				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			10.62000	104.85333	10.59000	104.92630				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				100.76365		100.74284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				101.02357		101.00355				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.85583		100.83531				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN449 On 20/09/2017 Spot Bond				101.00753		100.98800				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				101.04121		101.02102				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 20/06/2017 Spot Bond				100.99349		100.97423				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.96000	134.29384	3.96000	134.26382				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.86000	96.97393	5.86000	96.94730				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.50000	99.48419	5.50000	99.45782				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond				102.15923		102.13220				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 20/12/2021 Spot Bond				101.66038		101.62890				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond				99.82609		99.80122				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				101.95284		101.92658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 20/06/2017 Spot Bond				101.12954		101.10763				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				100.46549		100.43988				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				194.60542		195.29505				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			9.26000	94.70619	9.21500	94.97622				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.87500	169.71621	8.83000	170.49694				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.87500	170.24619	8.83000	171.01986				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				101.35500		101.32948				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				100.83752		100.81117				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				101.36911		101.34331				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				100.44462		100.41931				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				101.26475		101.24098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.31973		101.29489			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				99.75434		99.72781			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				101.31966		101.29483			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				101.36880		101.34300			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				102.46613		102.43942			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				100.69197		100.66497			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			8.90500	101.74939	8.89000	101.74339		17,453,800,000,000.00	1,960,000,000	980,000,000	
Total COJ04 SPOT								17,453,800,000,000.00	1,960,000,000	980,000,000	
Total For COJ04								17,453,800,000,000.00	1,960,000,000	980,000,000	
COJ05 On 05/06/2023 Spot Bond			9.90000	112.84811	9.87000	112.96626		19,800,000,000,000.00	2,000,000,000	1,000,000,000	
Total COJ05 SPOT								19,800,000,000,000.00	2,000,000,000	1,000,000,000	
Total For COJ05								19,800,000,000,000.00	2,000,000,000	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			10.16000	106.18851	10.13000	106.25975		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			11.04500	103.89836	11.00000	104.13100		0.00	0	5,000,000,000	
Total COJ08 SPOT								0.00	0	5,000,000,000	
Total For COJ08								0.00	0	5,000,000,000	
COJG0 On 09/06/2024 Spot Bond			10.41500	100.54876	10.38500	100.67097		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			10.59000	96.66836	10.56000	96.76856		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.58500	95.06679	11.54000	95.29870			4,634,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,634,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,634,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.60500	88.38385	11.56000	88.60986			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	18.22332	100.00000	18.17819			0.00	0	0
Total CPL011U SPOT									0.00	0	0
Total For CPL011U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	14.96905	100.00000	14.93198			0.00	0	0
Total CPL021U SPOT									0.00	0	0
Total For CPL021U									0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	31.51850	100.00000	31.44046			0.00	0	0
Total CPL031U SPOT									0.00	0	0
Total For CPL031U									0.00	0	0
CPL051 On 30/10/2018 Spot Bond			100.00000	28.02163	100.00000	27.95223			0.00	0	0
Total CPL051U SPOT									0.00	0	0
Total For CPL051U									0.00	0	0
CPL061 On 30/11/2018 Spot Bond			100.00000	32.64418	100.00000	32.56334			0.00	0	0
Total CPL061U SPOT									0.00	0	0
Total For CPL061U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.92500	95.30875	11.89500	95.46187			0.00	0	120,000,000

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 CPV01 SPOT										0.00	0	120,000,000
Total For CPV01										0.00	0	120,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	44.42640	100.00000	44.31639				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	38.21291	100.00000	38.11829				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	44.98150	100.00000	44.87012				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			8.43000	101.58187	8.41500	101.56770				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.52819	6.86000	102.50909				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				101.66576		101.64294				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				101.55681		101.53399				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.32802		100.30462				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.09283		100.06960				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 05/05/2017 Spot Bond				98.22698		98.20587				0.00	0	0
Total DENG66 SPOT										0.00	0	0
Total For DENG66										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.83956		100.81397				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	60.40846	100.00000	60.25887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond			100.00000	60.40846	100.00000	60.25887			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	85.61328	100.00000	85.45144			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.70699		101.67460			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.66050		100.62241			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				66.89619		66.83614			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			9.72000	98.91545	9.69000	98.99271			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			9.36500	100.29397	9.33000	100.35838		1,873,000,000,000.00		200,000,000	100,000,000
Total DV22 SPOT								1,873,000,000,000.00		200,000,000	100,000,000
Total For DV22								1,873,000,000,000.00		200,000,000	100,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	17.51684	100.00000	17.47765			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			10.01500	104.46091	9.98500	104.56696		2,043,060,000,000.00		204,000,000	1,278,354,000
Total DV23 SPOT								2,043,060,000,000.00		204,000,000	1,278,354,000
Total For DV23								2,043,060,000,000.00		204,000,000	1,278,354,000
DV23/R On 27/02/2023 Spot Bond			100.00000	15.11663	100.00000	15.08336			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.11663	100.00000	15.08336			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			10.12500	97.64574	10.09500	97.76584			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	99.79451	9.69000	99.76885			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.79451	9.69000	99.76885			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.08000	93.36091	11.04000	93.58413				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	99.78603	10.10000	99.75932				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.78603	10.10000	99.75932				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC020 On 24/02/2017 Spot Bond				101.79715		101.77485				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				108.15987		108.13615				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC02 On 16/03/2017 Spot Bond				101.20222		101.17931				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				107.81938		107.79562				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				101.75388		101.73190				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				101.68416		101.66164				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.18528		101.16278				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				100.88142		100.85823				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				102.08963		102.06614				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF20 On 29/11/2019 Spot Bond				101.77378		101.75002			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				101.83741		101.81276			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.70500	114.44652	8.67000	114.53182			0.00	0	5,000,000
Total E170 SPOT									0.00	0	5,000,000
Total For E170									0.00	0	5,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	18.94069	100.00000	18.89830			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			9.56500	104.17823	9.53000	104.24338			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.75000	103.99615	9.72000	104.08712			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			10.05500	103.55429	10.02500	103.67547			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			3.17000	106.60019	3.15000	106.83276			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				100.39474		100.36009			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				100.32119		100.29324			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFS0C On 28/10/2023 Spot Bond			100.00000	17.05118	100.00000	17.00896			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			2.74000	103.34443	2.74000	103.32474		54,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total EL037 SPOT								54,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total For EL037								54,800,000,000,000.00	20,000,000,000	10,000,000,000	
EL037 I On 31/01/2037 Spot Bond			2.25000	111.71638	2.25000	111.69661		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			2.69000	129.33134	2.69000	129.30688		0.00	0	56,300,000	
Total EL28 SPOT								0.00	0	56,300,000	
Total For EL28								0.00	0	56,300,000	
EL29 On 19/11/2029 Spot Bond			2.67000	116.60912	2.67000	116.58715		0.00	0	0	
Total EL29 SPOT								0.00	0	0	
Total For EL29								0.00	0	0	
EL30 On 29/07/2030 Spot Bond			2.67000	115.55781	2.67000	115.53602		16,078,740,000,000.00	6,022,000,000	3,011,000,000	
Total EL30 SPOT								16,078,740,000,000.00	6,022,000,000	3,011,000,000	
Total For EL30								16,078,740,000,000.00	6,022,000,000	3,011,000,000	
EL31 On 02/06/2031 Spot Bond			2.72000	107.47469	2.70000	107.71531		18,317,024,000,000.00	6,734,200,000	3,367,100,000	
Total EL31 SPOT								18,317,024,000,000.00	6,734,200,000	3,367,100,000	
Total For EL31								18,317,024,000,000.00	6,734,200,000	3,367,100,000	
EL36 On 31/01/2036 Spot Bond			2.73000	103.82166	2.73000	103.80193		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	111.71638	2.25000	111.69661		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			9.95000	102.12194	9.92000	102.18175		0.00	0	0	
Total EMM01 SPOT								0.00	0	0	
Total For EMM01								0.00	0	0	
EMM02 On 11/03/2021 Spot Bond			9.83000	107.41709	9.80000	107.48948		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			10.65500	99.69113	10.61000	99.88161		0.00	0	0	
Total EMM03 SPOT								0.00	0	0	
Total For EMM03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM04 On 16/05/2028 Spot Bond			10.86500	95.56001	10.82500	95.62428				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			11.13000	101.45553	11.09000	101.58435				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			10.75500	99.72460	10.71000	99.83924				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				101.82828		101.80409				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				100.09748		100.01360				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				99.77220		99.74932				0.00	800,000,000	200,000,000
Total EPF006 SPOT										0.00	800,000,000	200,000,000
Total For EPF006										0.00	800,000,000	200,000,000
EPF007 On 02/09/2020 Spot Bond				101.73985		101.71541				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				101.51925		101.49445				0.00	2,800,000,000	700,000,000
Total EPF008 SPOT										0.00	2,800,000,000	700,000,000
Total For EPF008										0.00	2,800,000,000	700,000,000
EPF009 On 30/03/2018 Spot Bond				101.01191		100.98842				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.01466		100.04675				0.00	4,400,000,000	1,100,000,000
Total EPF010 SPOT										0.00	4,400,000,000	1,100,000,000
Total For EPF010										0.00	4,400,000,000	1,100,000,000
EPF01U On 01/09/2018 Spot Bond			100.00000	25.00813	100.00000	24.94620				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	10.24333	100.00000	10.21796				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC2: On 22/02/2017 Spot Bond				101.89880		101.87713			0.00	0	0
Total EPFC24 SPOT									0.00	0	0
Total For EPFC24									0.00	0	0
EPFC2: On 06/03/2017 Spot Bond				103.95035		103.92738			0.00	0	0
Total EPFC26 SPOT									0.00	0	0
Total For EPFC26									0.00	0	0
EPFC2: On 06/09/2017 Spot Bond				101.56060		101.53715			0.00	0	0
Total EPFC27 SPOT									0.00	0	0
Total For EPFC27									0.00	0	0
EPFC2: On 04/05/2017 Spot Bond				100.08716		100.06536			0.00	0	0
Total EPFC28 SPOT									0.00	0	0
Total For EPFC28									0.00	0	0
EPFC2: On 06/11/2017 Spot Bond				100.09209		100.00948			0.00	0	0
Total EPFC29 SPOT									0.00	0	0
Total For EPFC29									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.43175		100.40466			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	85.22044	100.00000	85.02675			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				96.29960		96.26765			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			12.80000	98.58070	12.77000	98.57765			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08: On 04/10/2018 Spot Bond				99.31924		99.29122			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS08: On 04/10/2018 Spot Bond			100.00000	30.98413	100.00000	30.90740			0.00	0	0
EQS08: On 04/10/2018 Spot Bond			100.00000	31.09240	100.00000	31.01541			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				99.83357		99.80976				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				99.81814		99.79222				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				99.82418		99.79904				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				99.79903		99.77039				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	105.26500	10.00000	105.23800				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				99.84033		99.81746				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				99.84236		99.81978				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				99.84687		99.82493				0.00	0	0
Total ERSA18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.05089		100.02838			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				99.83384		99.81006			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.13945		100.11627			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				99.83545		99.81191			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			8.49000	103.69193	8.46000	103.70189		766,816,800,000,000.00	90,320,000,000	44,579,030,700	
Total ES18 SPOT								6,816,800,000,000.00	90,320,000,000	44,579,030,700	
Total For ES18								6,816,800,000,000.00	90,320,000,000	44,579,030,700	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.84691	9.25000	102.82137		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			9.28500	103.64843	9.25500	103.76029		91,152,702,000,000.00	9,817,200,000	3,072,194,400	
Total ES23 SPOT								1,152,702,000,000.00	9,817,200,000	3,072,194,400	
Total For ES23								1,152,702,000,000.00	9,817,200,000	3,072,194,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.43223	10.00000	100.40516		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			9.83500	91.01536	9.79000	91.23818		293,122,340,000,000.00	29,804,000,000	12,735,051,300	
Total ES26 SPOT								13,122,340,000,000.00	29,804,000,000	12,735,051,300	
Total For ES26								13,122,340,000,000.00	29,804,000,000	12,735,051,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.80986	7.85000	102.78811		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			10.51500	79.61543	10.46000	79.94454		280,131,851,000,000.00	121,743,400,000	80,416,763,100	
Total ES33 SPOT								10,131,851,000,000.00	121,743,400,000	80,416,763,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES33										10,131,851,000,000.00	121,743,400,000	80,416,763,100
ES33/R On 15/09/2033 Spot Bond			7.50000	103.05597	7.50000	103.03501				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			10.66000	83.71150	10.60000	84.12708				660,962,640,000,000.00	62,004,000,000	73,164,124,300
Total ES42 SPOT										10,962,640,000,000.00	62,004,000,000	73,164,124,300
Total For ES42										10,962,640,000,000.00	62,004,000,000	73,164,124,300
ES42/R On 25/04/2042 Spot Bond			8.50000	102.50061	8.50000	102.47717				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
EXX01 On 19/05/2017 Spot Bond				99.85773		99.83512				0.00	0	0
Total EXX01 SPOT										0.00	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				97.85878		97.83234				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	28.61831	100.00000	28.54665				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	28.70723	100.00000	28.63534				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	28.82039	100.00000	28.74822				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	28.93355	100.00000	28.86111				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				102.02154		101.99744				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				101.85838		101.83377				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				101.91147		101.88814				0.00	0	0
Total FIFB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				101.83810		101.81384				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.82627		101.80143				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.12432		101.09936				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				101.64124		101.61643				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond			100.00000	8.61199	100.00000	8.58993				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	104.14465				0.00	0	10,000,000
Total FIFC31 SPOT										0.00	0	10,000,000
Total For FIFC31										0.00	0	10,000,000
FMLA1U On 17/02/2039 Spot Bond			100.00000	6.06168	100.00000	5.98844		500,000,000,000,000.00		985,000,000,000	985,000,000,000	
Total FMLA1U SPOT								10,000,000,000,000.00		985,000,000,000	985,000,000,000	
Total For FMLA1U								10,000,000,000,000.00		985,000,000,000	985,000,000,000	
FPA1U On 20/08/2023 Spot Bond			100.00000	0.29499	100.00000	0.29427				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	0.29499	100.00000	0.29427				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	10.77819	100.00000	10.75121				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	10.49868	100.00000	10.47239				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FR2A4A									0.00	0	0
FR2A4f 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
FR2A4f 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
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.75000	99.09024	9.72000	99.11371		7,020,000,000,000.00	720,000,000	360,000,000	
Total FRB05 SPOT								7,020,000,000,000.00	720,000,000	360,000,000	
Total For FRB05								7,020,000,000,000.00	720,000,000	360,000,000	
FRB09 On 10/06/2017 Spot Bond				101.33934		101.31761		0.00	0	0	
Total FRB09 SPOT								0.00	0	0	
Total For FRB09								0.00	0	0	
FRB11 On 11/12/2022 Spot Bond				102.65174		102.62695		0.00	400,000,000	800,000,000	
Total FRB11 SPOT								0.00	400,000,000	800,000,000	
Total For FRB11								0.00	400,000,000	800,000,000	
FRB12 On 02/06/2024 Spot Bond				101.85432		101.82822		0.00	0	0	
Total FRB12 SPOT								0.00	0	0	
Total For FRB12								0.00	0	0	
FRB13 On 02/06/2026 Spot Bond				97.78645		97.75607		0.00	0	0	
Total FRB13 SPOT								0.00	0	0	
Total For FRB13								0.00	0	0	
FRB14 On 02/06/2026 Spot Bond			11.15000	98.04016	11.12000	98.10914		0.00	0	0	
Total FRB14 SPOT								0.00	0	0	
Total For FRB14								0.00	0	0	
FRB15 On 06/03/2025 Spot Bond				102.74992		102.72088		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				100.82269		100.79308		0.00	200,000,000	100,000,000	
Total FRB16 SPOT								0.00	200,000,000	100,000,000	
Total For FRB16								0.00	200,000,000	100,000,000	
FRB17 On 08/01/2027 Spot Bond				100.97549		100.94561		0.00	0	0	
Total FRB17 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.84540	100.00000	11.81607				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2026 Spot Bond				101.20909		101.17858				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.85000	105.58904	11.82000	105.65342				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				102.44099		102.41176				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond				102.40378		102.37355				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond				101.98366		101.95310				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB22 On 21/12/2018 Spot Bond			10.60000	103.95856	10.57000	103.97947				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB21 On 21/12/2018 Spot Bond				101.46048		101.43233				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 31/01/2022 Spot Bond			3.04000	140.08784	3.04000	140.06003				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 07/12/2023 Spot Bond			3.32000	275.62150	3.32000	275.56480				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB25 On 31/01/2025 Spot Bond			3.46000	115.16666	3.46000	115.14248				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB28 On 31/03/2028 Spot Bond			3.63000	161.07586	3.63000	161.04136				0.00	0	0
Total FRB28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.86000	195.34318	3.84000	195.78757				0.00	0	2,810,000,000
Total FRBI33 SPOT										0.00	0	2,810,000,000
Total For FRBI33										0.00	0	2,810,000,000
FRBI46 On 31/03/2046 Spot Bond			3.89000	92.67958	3.89000	92.65909				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			3.89500	94.85762	3.90000	94.73923				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.10500	76.05460	7.10500	76.05460				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.19800	49.43944	9.19800	49.43944				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.45000	47.99589	9.45000	47.99589				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	91.70854	100.00000	91.47870				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	30.15977	100.00000	30.08509				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	61.86452	100.00000	61.71131				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				102.13868		102.10702				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				101.55938		101.52987				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.37616		101.35022				0.00	0	0
Total FRC112 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.49176		101.46357				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 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
FRC119 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
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				101.46780		101.44008				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.00000			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
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				101.86160		101.82618			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	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	62.98436	100.09221	62.82826				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.35069		101.32525				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				105.38518		105.38518				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.46345		101.43581				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.47758		101.44967				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.36623		101.34048				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.40429		101.37781				0.00	0	0
Total FRC154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.77736		101.74359				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.38315		101.35708				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	81.32379	13.22500	81.29441				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.31556		101.29081				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.31698		101.29220				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.82696		101.79222				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.31737		101.29150				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.95500	111.12088	3.95500	111.09607				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.41846		101.39170				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.41846		101.39170				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				102.19851		102.17217				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				101.14853		101.12175				0.00	0	0
Total FRC173 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.41846		101.39170				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.34787		101.32249				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.32107		101.29621				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.11711		100.02858				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				101.51247		101.48387				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				106.78932		106.78932				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				100.43695		100.40879				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.70705		101.67466				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.70565		101.67328				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.40444		101.37796				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.40444		101.37796				0.00	0	0
Total FRC189 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.93749		100.91345				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				100.98076		100.95557				0.00	1,200,000,000	0
Total FRC192 SPOT										0.00	1,200,000,000	0
Total For FRC192										0.00	1,200,000,000	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.47174		101.44394				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				100.62600		100.60063				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.62600		100.60063				0.00	880,000,000	440,000,000
Total FRC202 SPOT										0.00	880,000,000	440,000,000
Total For FRC202										0.00	880,000,000	440,000,000
FRC20: On 06/05/2017 Spot Bond				100.10334		100.01806				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	100.14684	8.75000	100.12332				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				101.38179		101.35575				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	12.40311	100.00000	12.37239				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	11.51735	100.00000	11.48883				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				97.34835		97.31360				0.00	0	0
Total FRC209 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC209									0.00	0	0
FRC21 On 20/12/2019 Spot Bond			100.00000	19.44293	100.00000	19.39478			0.00	0	0
FRC21 On 20/12/2019 Spot Bond				101.44658		101.41927			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	83.91670	100.00000	83.72597			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				100.01610		100.04771			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	13.66599	100.00000	13.63215			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	55.95272	100.00000	55.81653			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21 On 07/11/2019 Spot Bond				100.01606		100.04767			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21 On 07/11/2017 Spot Bond			100.00000	55.93797	100.00000	55.61790			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21 On 07/11/2017 Spot Bond				100.01590		100.04756			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21 On 07/11/2017 Spot Bond				100.01253		100.04535			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21 On 04/11/2019 Spot Bond				100.10570		100.01663			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22 On 04/11/2017 Spot Bond				100.10014		100.01234			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22 On 31/01/2022 Spot Bond			3.37000	137.97720	3.37000	137.94856			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				102.08745		102.06256				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				101.23381		101.20499				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	100.00000				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				101.09588		101.07157				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			4.23000	132.64597	4.23000	132.61534				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				102.04633		102.00728				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 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
FRC235 On 08/02/2020 Spot Bond				103.10735		103.10735				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				111.81378		111.81378				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				103.75679		103.75679				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				112.85240		112.85240				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				112.46526		112.46526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				102.69489		102.69489				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				102.28764		102.28764				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				101.19593		101.14208				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				105.40855		105.40855				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				101.18432		101.13100				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.95701		100.91414				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				103.43316		103.43316				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				90.87006		90.87006				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				110.44281		110.44281				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond				90.95314		90.95314				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond				99.91627		99.88847				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.60858		101.58230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.29798		100.27217				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.90000	134.66322	3.90000	134.63334				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.95000	134.35533	3.95000	134.32533				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.93000	134.47838	3.93000	134.44844				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.32825		100.29970				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				101.43690		101.40979				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				101.43549		101.40841				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				100.33338		100.30141				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	30.02382	100.00000	29.94947				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	90.70685	100.00000	90.48289				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	18.67596	100.00000	18.62971				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD15U On 31/12/2021 Spot Bond			100.00000	13.15063	100.00000	13.11807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			3.77000	85.32426	3.77000	85.30562				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			3.81000	99.43620	3.81000	99.41438				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.05343		101.03255				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.57157		102.54960				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				101.03342		101.01053				0.00	2,000,000,000	1,000,000,000
Total FRJ19 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ19										0.00	2,000,000,000	1,000,000,000
FRJ20 On 20/09/2020 Spot Bond				100.31746		100.29396				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				100.49369		100.46969				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.74135		102.71758				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.19226		100.16721				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	5.23540	100.00000	5.22533				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	5.23540	100.00000	5.22533				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10U On 15/01/2024 Spot Bond			2.23300	115.74662	2.23800	115.53157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS100 On 31/01/2038 Spot Bond			2.64000	120.10012	2.64000	120.07759				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 23/01/2024 Spot Bond			10.38000	100.51369	10.38000	100.48509				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.51369	10.38000	100.48509				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			2.78000	117.37333	2.78000	117.35086				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			2.87000	221.37266	2.85000	221.89793				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			2.75000	117.95139	2.75000	117.92890				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			2.90000	220.52381	2.88000	221.04642				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				100.33920		100.30963				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			3.21000	117.27252	3.21000	117.24869				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			2.94500	114.25366	2.94500	114.23127				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			2.94500	114.25366	2.94500	114.23127				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			3.02000	217.16773	3.00000	217.67984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.07000	215.78773	3.05000	216.29552			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			2.74000	106.23830	2.74000	106.21808			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			3.10000	214.96486	3.08000	215.47008			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.85500	98.73095	3.85500	98.70916			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			3.37000	165.06103	3.37000	165.02683			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			3.67000	101.66975	3.67000	101.64783			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			3.36000	165.21657	3.36000	165.18240			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 11/11/2015 Spot Bond				111.94192					0.00	0	0
FRS130 On 11/02/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.42000	164.28586	3.42000	164.25160			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			3.61000	201.54534	3.59000	202.00889			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				90.30199		90.30199			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			3.60000	102.80931	3.60000	102.78733			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.85500	98.73095	3.85500	98.70916			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.38000	106.49260	3.38000	106.47047			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.23000	167.25409	3.23000	167.22009			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.38000	207.46641	3.36000	207.94830			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.36000	165.21657	3.36000	165.18240			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.36000	165.21657	3.36000	165.18240			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			3.65000	160.77396	3.65000	160.73944			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.51000	114.75059	3.51000	114.72635			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.07000	139.89445	3.07000	139.86655			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 06/05/2021 Spot Bond				115.00400		116.89400			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14 On 31/03/2028 Spot Bond			3.71000	159.87217	3.71000	159.83758			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			3.75000	159.27423	3.75000	159.23960			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			3.48000	115.00003	3.48000	114.97583			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			3.72000	159.72244	3.72000	159.68785			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			3.76000	159.12515	3.76000	159.09052			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15 On 08/08/2017 Spot Bond				100.04153		100.02079			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS15 On 19/09/2017 Spot Bond				101.19355		101.17160			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				100.86031		100.83832			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			2.68000	285.91727	2.68000	285.86341			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			2.57000	287.73268	2.57000	287.67933			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			3.29000	276.09414	3.29000	276.03755			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.03000	140.15238	3.03000	140.12459			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49 On 27/10/2020 Spot Bond				100.35616		100.33168			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			2.56000	143.22430	2.56000	143.19774			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				100.10338		100.01481			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			2.62000	116.85908	2.62000	116.83721			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	97.37051	104.97509	97.10149			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	95.36146	101.07593	95.11516			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	93.16991	100.44759	92.93187			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	93.62222	100.76967	93.38475			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			2.39000	124.16593	2.37000	124.62166			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			2.67000	121.96984	2.67000	121.94686			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS86 On 23/04/2018 Spot Bond				99.52136		99.52026			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			2.70000	121.70343	2.70000	121.68040			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				102.03006		102.00309			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			2.77000	284.44209	2.77000	284.38780			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				100.04588		100.02300			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.86845		101.84377			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			8.07500	103.70318	8.06000	103.68908			0.00	0	400,000,000
Total FRX17 SPOT									0.00	0	400,000,000
Total For FRX17									0.00	0	400,000,000
FRX18 On 14/04/2018 Spot Bond			8.31000	105.80909	8.27000	105.83026			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			8.70500	102.84919	8.67000	102.90982		7,764,860,000,000.00		892,000,000	446,000,000
Total FRX19 SPOT								7,764,860,000,000.00		892,000,000	446,000,000
Total For FRX19								7,764,860,000,000.00		892,000,000	446,000,000
FRX20 On 01/10/2020 Spot Bond			8.89000	102.72694	8.86000	102.79386		889,000,000,000.00		100,000,000	100,000,000
Total FRX20 SPOT								889,000,000,000.00		100,000,000	100,000,000
Total For FRX20								889,000,000,000.00		100,000,000	100,000,000
FRX23 On 28/02/2023 Spot Bond			9.71500	94.64893	9.68500	94.75160			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.98500	105.89057	9.95000	106.05469			0.00	0	1,600,000,000
Total FRX24 SPOT									0.00	0	1,600,000,000
Total For FRX24									0.00	0	1,600,000,000
FRX26 On 01/10/2026 Spot Bond			10.35500	98.28495	10.31000	98.51919		10,355,000,000,000.00	1,000,000,000	500,000,000	
Total FRX26 SPOT								10,355,000,000,000.00	1,000,000,000	500,000,000	
Total For FRX26								10,355,000,000,000.00	1,000,000,000	500,000,000	
FRX30 On 31/01/2030 Spot Bond			10.57000	94.54416	10.52500	94.81880		0.00	0	10,000,000,000	
Total FRX30 SPOT								0.00	0	10,000,000,000	
Total For FRX30								0.00	0	10,000,000,000	
FRX31 On 21/02/2031 Spot Bond			10.75000	95.50711	10.73000	95.61380		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			11.03500	76.42156	10.97500	76.79749		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS1A4 On 20/03/2038 Spot Bond				101.21387		101.19110		0.00	0	0	
Total FS1A4 SPOT								0.00	0	0	
Total For FS1A4								0.00	0	0	
FS1A5 On 20/03/2038 Spot Bond				101.24912		101.22566		0.00	0	0	
Total FS1A5 SPOT								0.00	0	0	
Total For FS1A5								0.00	0	0	
FS1B1 On 20/03/2038 Spot Bond				101.67656		101.65261		0.00	0	0	
Total FS1B1 SPOT								0.00	0	0	
Total For FS1B1								0.00	0	0	
FS1C1 On 20/03/2038 Spot Bond				101.34787		101.32249		0.00	0	0	
Total FS1C1 SPOT								0.00	0	0	
Total For FS1C1								0.00	0	0	
FS1D1 On 20/03/2038 Spot Bond				101.53107		101.50211		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	100.00000		0.00	0	0	
Total FS2A3 SPOT								0.00	0	0	
Total For FS2A3								0.00	0	0	
FS2A4 On 20/08/2038 Spot Bond				101.79548		101.77311		0.00	0	0	
Total FS2A4 SPOT								0.00	0	0	
Total For FS2A4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A5 On 20/08/2038 Spot Bond				101.82932		101.80639			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.98772		101.96408			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				102.04306		102.01873			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				102.28653		102.25913			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	6.70728	100.00000	6.69103			0.00	0	0
Total FS3A3U SPOT									0.00	0	0
Total For FS3A3U									0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	1.12529	100.00000	1.12257			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	37.27712	100.00000	37.18481			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	6.25406	100.00000	6.23858			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.04926	100.00000	1.04666			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	14.13911	100.00000	14.10410			0.00	0	0
Total FS5A1U SPOT									0.00	0	0
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.37215	100.00000	2.36628			0.00	0	0
Total FS5A2U SPOT									0.00	0	0
Total For FS5A2U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.39798	100.00000	0.39700			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	3.70648	100.00000	3.69731			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.70648	100.00000	3.69731			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5C1L On 20/02/2021 Spot Bond			100.00000	3.70648	100.00000	3.69731			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	3.70648	100.00000	3.69731			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	3.70648	100.00000	3.69731			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				100.66495		100.63904			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.40500	103.14781	9.39000	103.12418			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				102.01526		101.99274			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.86989		101.84617			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				101.89090		101.86690			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				102.02749		102.00168			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				102.19554		102.16750			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				102.30054		102.27111			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GPT39 On 02/03/2017 Spot Bond				101.56160		101.54021			0.00	0	0
Total GPT39 SPOT									0.00	0	0
Total For GPT39									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	18.13712	100.00000	18.09222			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	64.25555	100.00000	64.09644			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	23.66485	100.00000	23.60624			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	13.80453	100.00000	15.64980			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	24.58738	100.00000	24.52649			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	16.32956	100.00000	16.28912			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	3.18491	100.00000	3.17887			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	68.09701	100.00000	67.97020			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	50.95859	100.00000	50.86191			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	36.75530	100.00000	36.71449			0.00	0	0
Total GRB12U SPOT									0.00	0	0
Total For GRB12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB13 On 31/01/2019 Spot Bond			100.00000	25.47929	100.00000	25.43095			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	16.33569	100.00000	16.31755			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	12.73965	100.00000	12.71548			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	7.26031	100.00000	7.25224			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	6.39406	100.00000	6.38193			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	3.23039	100.00000	3.22680			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	3.18491	100.00000	3.17887			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				100.73261		100.70979			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				100.41633		100.39129			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C On 25/10/2017 Spot Bond				100.43784		100.41145			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.78904		101.76608			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				102.06567		102.04100			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.07846		101.05460			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				100.92666		100.90313			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				99.93157		99.90869			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond				99.89488		99.87136			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/03/2020 Spot Bond				101.10823		101.08367			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				100.61636		100.59240			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.43348		101.40887			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				100.75471		100.73083			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT16 On 17/10/2021 Spot Bond				100.60908		100.58442			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.99500	103.94848	9.96500	104.06530			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	0.00005	100.00000	0.00005			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				111.61233		111.57877			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				106.60959		106.57534			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				102.53874		102.51301			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				100.87403		100.85040			0.00	0	0
Total HC2T1 SPOT									0.00	0	0
Total For HC2T1									0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				101.11926		101.09440			0.00	0	0
Total HC3T1 SPOT									0.00	0	0
Total For HC3T1									0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				101.36544		101.34120			0.00	0	0
Total HC4T1 SPOT									0.00	0	0
Total For HC4T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	18.89114	100.00000	18.84538			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.44614		101.42217			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				100.19659		100.17283			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond				99.24770		99.22267			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				100.75723		100.73268			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				100.76508		100.74026			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				100.77406		100.74894			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.11698	100.00000	9.09440			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	9.11698	100.00000	9.09440			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	9.67141	100.00000	9.64746			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	9.67141	100.00000	9.64746			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	10.38425	100.00000	10.35853			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	10.38425	100.00000	10.35853			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.25550	100.00000	11.22763			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				99.84021		99.81734			0.00	1,200,000,000	300,000,000
Total HPF04 SPOT									0.00	1,200,000,000	300,000,000
Total For HPF04									0.00	1,200,000,000	300,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800			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			8.00500	99.84672	7.99000	99.82518		32,020,000,000,000.00	0.00	4,000,000,000	1,000,000,000
Total HPF05 SPOT								32,020,000,000,000.00	0.00	4,000,000,000	1,000,000,000
Total For HPF05								32,020,000,000,000.00	0.00	4,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF06 On 20/02/2020 Spot Bond				99.73631		102.23729			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				100.00484		102.37257			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				100.71891		100.69083			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				100.64821		100.62220			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.81500	103.00936	8.78000	103.08950		40,372,700,000,000.00	4,580,000,000	4,890,000,000	
Total HWAY20 SPOT								10,372,700,000,000.00	4,580,000,000	4,890,000,000	
Total For HWAY20								10,372,700,000,000.00	4,580,000,000	4,890,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.37266	100.00000	15.33826		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			2.72000	285.26051	2.72000	285.20646		71,808,000,000,000.00	26,400,000,000	13,500,000,000	
Total HWAY23 SPOT								71,808,000,000,000.00	26,400,000,000	13,500,000,000	
Total For HWAY23								71,808,000,000,000.00	26,400,000,000	13,500,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.43000	296.23501	2.43000	296.18121		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			2.67000	102.68726	2.67000	102.66791		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			10.57500	89.78986	10.52000	90.16440		62,815,500,000,000.00	5,940,000,000	2,970,000,000	
Total HWAY34 SPOT								62,815,500,000,000.00	5,940,000,000	2,970,000,000	
Total For HWAY34								62,815,500,000,000.00	5,940,000,000	2,970,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.45961	100.00000	9.43845		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			10.57500	89.58716	10.52000	89.96831		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.45957	100.00000	9.43841			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.61375		100.58989			0.00	1,600,000,000	400,000,000
Total HWF08 SPOT									0.00	1,600,000,000	400,000,000
Total For HWF08									0.00	1,600,000,000	400,000,000
HWF09 On 19/09/2019 Spot Bond				101.29141		101.26758			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	18.55900	100.00000	18.51304			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800			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			2.06000	127.53078	2.06000	127.50887		149,926,800,000,000.00	72,780,000,000	107,368,700,000	
Total I2025 SPOT								149,926,800,000,000.00	72,780,000,000	107,368,700,000	
Total For I2025								149,926,800,000,000.00	72,780,000,000	107,368,700,000	
I2029 On 31/03/2029 Spot Bond			2.03000	101.38873	2.03000	101.37141		106,583,932,000,000.00	52,504,400,000	23,498,736,300	
Total I2029 SPOT								106,583,932,000,000.00	52,504,400,000	23,498,736,300	
Total For I2029								106,583,932,000,000.00	52,504,400,000	23,498,736,300	
I2033 On 28/02/2033 Spot Bond			2.04000	107.60532	2.04000	107.58688		10,750,800,000,000.00	5,270,000,000	99,391,000,000	
Total I2033 SPOT								10,750,800,000,000.00	5,270,000,000	99,391,000,000	
Total For I2033								10,750,800,000,000.00	5,270,000,000	99,391,000,000	
I2038 On 31/01/2038 Spot Bond			2.02000	133.11535	2.02000	133.09262		43,349,200,000,000.00	21,460,000,000	208,629,355,400	
Total I2038 SPOT								43,349,200,000,000.00	21,460,000,000	208,629,355,400	
Total For I2038								43,349,200,000,000.00	21,460,000,000	208,629,355,400	
I2046 On 31/03/2046 Spot Bond			2.05000	133.62993	2.05000	133.60704		26,896,000,000,000.00	13,120,000,000	219,916,600,000	
Total I2046 SPOT								26,896,000,000,000.00	13,120,000,000	219,916,600,000	
Total For I2046								26,896,000,000,000.00	13,120,000,000	219,916,600,000	
I2050 On 31/12/2050 Spot Bond			2.04500	142.44199	2.05000	142.25119		14,969,400,000,000.00	7,320,000,000	224,787,218,843	
Total I2050 SPOT								14,969,400,000,000.00	7,320,000,000	224,787,218,843	
Total For I2050								14,969,400,000,000.00	7,320,000,000	224,787,218,843	
IBL22 On 15/03/2018 Spot Bond			8.65500	105.43059	8.64000	105.42144		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36 On 31/01/2022 Spot Bond			2.63000	142.76193	2.63000	142.73518			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.02395		101.00178			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			8.77500	103.12477	8.76000	103.11646			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.60070		101.57832			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800			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			9.23000	99.04389	9.20000	99.06901			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			9.59500	94.64496	9.56000	94.70492			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			9.16500	100.68391	9.15000	100.67487			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	102.62105	7.34000	102.60074			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			9.58500	98.79038	9.55000	98.86557			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.76326		99.73945			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			9.01000	99.00381	8.98000	99.01999			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL56 On 31/01/2019 Spot Bond				100.26012		100.23514			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				99.93663		99.91550			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			8.42500	99.93080	8.41000	99.90792			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.97000	100.26317	8.94000	100.29379			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			10.15500	100.30332	10.12500	100.42498			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.73284		101.70981			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				100.43587		100.41392			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				100.32829		100.30599			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				99.71716		99.69344			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				100.26896		100.24546			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.54825		101.52494			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			3.36000	138.04061	3.36000	138.01200			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL68 On 29/06/2018 Spot Bond				101.17063		101.14724				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	40.09229	100.00000	39.99300				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				99.91496		102.07285				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				99.76713		101.98605				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				102.38605		102.36326				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				101.91190		101.88763				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			10.20500	101.37461	10.17500	101.47511				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			8.80000	102.49837	8.77000	102.52781				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	28.27653	100.00000	28.20573				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	12.23538	100.00000	12.20474				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				100.30909		100.28523				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				101.23583		101.21167				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL84U On 21/04/2019 Spot Bond			100.00000	21.47346	100.00000	21.42027			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				102.39555		102.37241			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				102.05421		102.02975			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.10000	103.49003	9.07000	103.52566			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			9.59000	104.81887	9.56000	104.89677			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	15.20416	100.00000	15.17013			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				101.96984		101.94274			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	25.77620	100.00000	25.71376			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				101.71312		101.68908			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				100.72885		100.70441			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				101.81172		101.78823			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				101.89511		101.87026			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL95 On 12/09/2021 Spot Bond				101.51092		101.48626				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				101.25157		101.22757				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				100.93643		100.91241				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.97847		100.95333				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			8.97000	102.81620	8.94000	102.86199				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	0.03712	100.00000	0.03704				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				100.19710		100.17357				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.91000	97.75843	9.88000	97.82089				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.81283		101.78970				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				101.79372		101.76991				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			10.70500	96.02900	10.66000	96.22629				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				99.93139		99.90852				0.00	0	400,000,000
Total IDCG07 SPOT										0.00	0	400,000,000
Total For IDCG07										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			11.53000	100.99420	11.49000	101.23276				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				101.66064		101.63603				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.68419		101.65921				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.80500	101.92515	10.76000	102.16453				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.55870	5.00000	101.54493				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.64352	4.00000	101.63240				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.27014	4.00000	101.25912				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			9.10500	99.34088	9.06000	99.56185				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			8.30000	104.45755	8.27000	104.53946				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	8.42610	100.00000	8.40524				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	82.94931	100.00000	82.75862				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	54.65309	100.00000	66.38614				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN276U On 30/06/2021 Spot Bond			100.00000	5.01906	100.00000	5.00954			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	11.13093	100.00000	11.10337			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	18.36528	100.00000	18.32080			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	21.17196	100.00000	21.11954			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.11978	100.00000	9.09948			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	14.69949	100.00000	14.66309			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	32.62554	100.00000	32.54474			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	75.72619	100.00000	75.57503			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	76.22142	100.00000	76.07196			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	96.98687	100.00000	96.73496			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	11.45374	100.00000	13.65162			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	13.65041	100.00000	13.61661			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN330U On 18/04/2017 Spot Bond			100.00000	86.91419	100.00000	86.71346			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	19.49417	100.00000	19.44589			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	10.16742	100.00000	10.14224			0.00	0	0
Total IN332U SPOT									0.00	0	0
Total For IN332U									0.00	0	0
IN333U On 28/02/2017 Spot Bond			100.00000	99.06843	100.00000	98.81044			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	13.84405	100.00000	13.80977			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	66.06018	100.00000	65.89660			0.00	0	0
Total IN339U SPOT									0.00	0	0
Total For IN339U									0.00	0	0
IN341U On 01/03/2018 Spot Bond			100.00000	46.17690	100.00000	46.06255			0.00	0	0
Total IN341U SPOT									0.00	0	0
Total For IN341U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	10.70485	100.00000	10.67321			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	0.00004	100.00000	0.00004			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	8.18372	100.00000	8.16540			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	41.15918	100.00000	41.05726			0.00	0	0
Total IN346U SPOT									0.00	0	0
Total For IN346U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	11.79357	100.00000	11.76733			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN351U On 04/07/2017 Spot Bond			100.00000	85.79480	100.00000	85.53000			0.00	0	0
Total IN351U SPOT									0.00	0	0
Total For IN351U									0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.37778		101.35074			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.45626		101.43218			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.30265	6.50000	102.28460			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				84.54965		84.54965			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	105.26500	10.00000	105.23800			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.35057		101.32408			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				103.01833		102.99429			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond				93.85871		93.83547			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				99.90984		99.87978			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				100.64443		100.61449			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				99.90922		99.87887			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV04 On 11/02/2021 Spot Bond			12.15000	101.88667	12.12000	101.94818			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	105.26500	10.00000	105.23800			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				100.70409		100.67965			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			8.90500	102.84434	8.89000	102.82225			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.00362		100.98037			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				100.94582		100.92155			0.00	0	10,000,000
Total IPF08 SPOT									0.00	0	10,000,000
Total For IPF08									0.00	0	10,000,000
IPF09 On 01/07/2019 Spot Bond				100.95824		100.93365			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.98786					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	30.02829	100.00000	29.95393			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.61771		100.59369			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.67526		101.65042			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				101.30157		101.27759			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				101.33755		101.31288			0.00	0	0
Total IPF15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				101.35913		101.33404			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				101.24244		101.21814			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				101.25599		101.23142			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				101.26954		101.24470			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC13 On 26/04/2017 Spot Bond				100.30002		100.27859			0.00	0	0
Total IPFC13 SPOT									0.00	0	0
Total For IPFC13									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.98000	100.01335	9.95000	100.08766		36,926,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								36,926,000,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								36,926,000,000,000.00	3,700,000,000	1,850,000,000	
IPL11 On 24/05/2022 Spot Bond				102.02308		101.99786		0.00	0	0	
Total IPL11 SPOT								0.00	0	0	
Total For IPL11								0.00	0	0	
IPL6 On 28/09/2017 Spot Bond			8.70500	104.26995	8.69000	104.25450		0.00	0	0	
Total IPL6 SPOT								0.00	0	0	
Total For IPL6								0.00	0	0	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	67.49100	100.00000	67.33999		0.00	0	0	
Total IPL6/R203 SPOT								0.00	0	0	
Total For IPL6/R203								0.00	0	0	
IPL7 On 05/04/2018 Spot Bond				100.88867		100.86462		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	42.33871	100.00000	42.23387		0.00	0	0	
Total IPL7/JIBAR SPOT								0.00	0	0	
Total For IPL7/JIBAR								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				101.01843		100.99394		0.00	0	0	
Total IPL8 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL8									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	12.55145	100.00000	12.52038			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.76763		101.73671			0.00	1,200,000,000	600,000,000
Total IPL9 SPOT									0.00	1,200,000,000	600,000,000
Total For IPL9									0.00	1,200,000,000	600,000,000
IV015 On 20/09/2022 Spot Bond				101.81999		101.79448			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	100.00000			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.07548	2.75000	100.06793			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			3.92000	156.76180	3.92000	156.72699			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.04026		101.01348			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				100.82283		100.79608			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.43824		100.41132			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				99.84787		99.81919			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				99.81228		99.78415			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			4.06000	110.28333	4.06000	110.25838			0.00	0	0
Total IV030 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.06000	110.28333	4.06000	110.25838				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.70694		101.67897				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				100.16979		100.14362				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				99.91001		99.87993				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.85000	101.89889	11.82000	101.96173				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				101.06370		101.03111				0.00	60,000,000	30,000,000
Total IV035 SPOT										0.00	60,000,000	30,000,000
Total For IV035										0.00	60,000,000	30,000,000
IV036 On 22/07/2021 Spot Bond				100.57874		100.54735				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				101.56915		101.53758				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.81000	129.18398	4.81000	129.15213				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				101.37845		101.34688				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			12.20000	103.60098	12.17000	103.67054				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				99.69809		99.66779				0.00	0	0
Total IV042 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV042										0.00	0	0
IV043 On 21/11/2026 Spot Bond			12.09000	104.20708	12.06000	104.28102				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2027 Spot Bond				100.32017		100.28913				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2027 Spot Bond			5.06000	127.72385	5.06000	127.69151				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	35.03668	100.00000	34.94992				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			10.25000	107.72599	10.22000	107.73095				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				101.15686		101.12871				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2022 Spot Bond			100.00000	1.72795	100.00000	1.72467				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.02000	155.30541	4.02000	155.27052				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA659 On 09/02/2017 Spot Bond			7.65000	99.97905	7.65000	99.93716				0.00	0	0
Total IVA659 SPOT										0.00	0	0
Total For IVA659										0.00	0	0
IVA660 On 16/02/2017 Spot Bond			7.75000	99.80927	7.75000	99.78812				0.00	0	0
Total IVA660 SPOT										0.00	0	0
Total For IVA660										0.00	0	0
IVA662 On 02/03/2017 Spot Bond			7.75000	99.51402	7.75000	99.49299				0.00	0	0
Total IVA662 SPOT										0.00	0	0
Total For IVA662										0.00	0	0
IVA663 On 09/03/2017 Spot Bond			7.75000	99.36705	7.75000	99.34609				0.00	0	0
Total IVA663 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA663										0.00	0	0
IVA664 On 16/03/2017 Spot Bond			7.75000	99.22051	7.75000	99.19961				0.00	0	0
Total IVA664 SPOT										0.00	0	0
Total For IVA664										0.00	0	0
IVA665 On 23/03/2017 Spot Bond			7.85000	99.06257	7.85000	99.04147				0.00	0	0
Total IVA665 SPOT										0.00	0	0
Total For IVA665										0.00	0	0
IVA667 On 06/04/2017 Spot Bond			7.85000	98.76797	7.85000	98.74700				0.00	0	0
Total IVA667 SPOT										0.00	0	0
Total For IVA667										0.00	0	0
IVA668 On 13/04/2017 Spot Bond			7.85000	98.62133	7.85000	98.60041				0.00	0	0
Total IVA668 SPOT										0.00	0	0
Total For IVA668										0.00	0	0
IVA672 On 11/05/2017 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total IVA672 SPOT										0.00	0	0
Total For IVA672										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	105.26500	10.00000	105.23800				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				101.74970		101.72594				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				100.64028		100.61560				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				100.73298		100.70841				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				100.61459		100.59071				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				100.96422		100.93946				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				100.41254		100.38912				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.04615		101.02183				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.06887		101.04401				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				96.03050		95.99991				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			9.57000	100.03398	9.54000	100.07176				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	22.45853	100.00000	22.40828				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	22.49389	100.00000	22.43818				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.72000	99.11762	9.69000	99.19730				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				100.27924		100.25479				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				100.72300		100.70031				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				100.10125		100.01648				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				102.06581		102.04115				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				101.70271		101.67767				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				100.18033		100.15532				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				99.92787		99.90379				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.14347		101.11807				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	100.00000				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				100.25891		100.23407				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				100.98902		100.96361				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				100.01932		100.04981				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.45973		101.43465				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				101.55160		101.52629				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				101.46137						0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	63.53282	100.00000	63.37550				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.10121						0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.90626		100.88113				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.48195		100.45608				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				100.10422		100.01553				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				102.03557		102.01054				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				102.03557		102.01054				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				100.65658		100.63101				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	14.31549	100.00000	14.28004				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				100.29719		100.27113				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				100.03281		100.01051				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				100.73699		100.71390				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				100.69379		100.67058				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				100.24002		100.21707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2018 Spot Bond				100.24406		100.22070				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 23/11/2019 Spot Bond				102.05263		102.02699				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 23/11/2018 Spot Bond				101.96740		101.94287				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.57000	102.77751	10.54000	102.86029				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 14/06/2021 Spot Bond				101.54431		101.51797				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.97000	101.40798	8.94000	101.42080				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2019 Spot Bond				100.40926		100.38602				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.28559		100.25806				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.53556	100.00000	3.52885				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	43.92927	100.00000	43.82049				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	31.55177	100.00000	31.47365				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	5.11043	100.00000	5.10074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	2.25421	100.00000	2.24994				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	2.20761	100.00000	2.20342				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	1.87142	100.00000	1.86787				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	3.56929	100.00000	3.56252				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2022 Spot Bond			100.00000	1.78464	100.00000	1.78126				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2022 Spot Bond			100.00000	1.74444	100.00000	1.74113				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.29656		100.26795				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				101.65097		101.62764				0.00	1,200,000,000	300,000,000
Total KAP001 SPOT										0.00	1,200,000,000	300,000,000
Total For KAP001										0.00	1,200,000,000	300,000,000
KAP00 On 13/06/2019 Spot Bond				101.53279		101.50733				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				101.71161		101.68584				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00 On 29/06/2018 Spot Bond				101.08249		101.05791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				101.14635		101.12026				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			10.12000	103.37255	10.09000	103.45516				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				101.91117		101.88587				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 01/07/2019 Spot Bond			100.00000	24.36248	100.00000	24.30216				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				104.49217		104.46341				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.26492		100.23619				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond				100.12450		100.03178				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			9.25500	132.24081	9.21000	132.56885				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				101.13101		101.10611				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.55350		101.52975				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				101.16150		101.13705				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				101.10005		101.07592				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	17.46967	100.00000	17.42641			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			10.26500	100.40368	10.23000	100.45855			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	101.93926	9.62000	101.91280			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	104.45054	9.71000	104.42363			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK13 On 17/03/2017 Spot Bond				101.30176		101.27778			0.00	0	0
Total LBK13 SPOT									0.00	0	0
Total For LBK13									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	43.07152	100.00000	42.96486			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				100.83436		100.80626			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				101.85746		101.83218			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.90500	99.33824	8.89000	99.32202		58,060,600,000,000.00	6,520,000,000	3,260,000,000	
Total LGL02 SPOT								58,060,600,000,000.00	6,520,000,000	3,260,000,000	
Total For LGL02								58,060,600,000,000.00	6,520,000,000	3,260,000,000	
LGL03 On 03/04/2018 Spot Bond			9.55500	100.68250	9.54000	100.67239		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			10.14000	97.08185	10.10500	97.15535		11,762,400,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								11,762,400,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								11,762,400,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				101.63316		101.60642		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.30500	103.14717	10.27500	103.24461		51,525,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								51,525,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								51,525,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				100.99094		100.96477		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	
Total For LGL07								0.00	0	0	
LHL17 On 14/11/2018 Spot Bond				99.86656		99.83314		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			13.30000	103.21492	13.27000	103.22408		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			14.16500	103.71469	14.13000	103.75355		0.00	0	0	
Total LHL19 SPOT								0.00	0	0	
Total For LHL19								0.00	0	0	
LHL22 On 13/09/2017 Spot Bond				101.59041		101.56396		0.00	0	0	
Total LHL22 SPOT								0.00	0	0	
Total For LHL22								0.00	0	0	
LHL26 On 13/11/2020 Spot Bond				99.89583		99.86110		0.00	0	0	
Total LHL26 SPOT								0.00	0	0	
Total For LHL26								0.00	0	0	
LOM01 On 25/11/2019 Spot Bond				102.56312		102.53020		0.00	0	0	
Total LOM01 SPOT								0.00	0	0	
Total For LOM01								0.00	0	0	
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total LRFA1 SPOT								0.00	0	0	
Total For LRFA1								0.00	0	0	
LRFA2 On 17/11/2019 Spot Bond				99.74994		102.00411		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	100.00000		0.00	0	0	
Total LRFB1 SPOT								0.00	0	0	
Total For LRFB1								0.00	0	0	
LRFB2 On 20/11/2019 Spot Bond				99.95672		102.34603		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				99.71860		102.25469				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00004		99.97885				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 13/03/2017 Spot Bond				99.35360		99.33275				0.00	0	0
Total MAQ092 SPOT										0.00	0	0
Total For MAQ092										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				101.38018		101.35776				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 13/02/2017 Spot Bond				99.93793		99.91725				0.00	0	0
Total MAQ094 SPOT										0.00	0	0
Total For MAQ094										0.00	0	0
MAQ09 On 08/05/2017 Spot Bond				98.18537		98.16451				0.00	0	0
Total MAQ095 SPOT										0.00	0	0
Total For MAQ095										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.19335		100.17092				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				103.57652		103.55409				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				103.59867		103.57609				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				89.19074		89.17199				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				88.60388		88.58424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0I On 31/08/2019 Spot Bond				103.47406		103.45203				0.00	0	0
Total MAQ0I1 SPOT										0.00	0	0
Total For MAQ0I1										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				101.25774		101.23619				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				101.21939		101.19853				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.31839		101.28751				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03I On 01/10/2017 Spot Bond				101.09215		101.06922				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03I On 17/04/2017 Spot Bond				100.61056		100.58881				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04I On 07/08/2017 Spot Bond				100.12701		100.16183				0.00	1,720,000,000	860,000,000
Total MBF042 SPOT										0.00	1,720,000,000	860,000,000
Total For MBF042										0.00	1,720,000,000	860,000,000
MBF04I On 13/04/2018 Spot Bond				100.68139		100.65777				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04I On 17/08/2018 Spot Bond				100.04009		100.01799				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04I On 07/06/2019 Spot Bond				101.33895		101.31512				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04I On 13/03/2017 Spot Bond				101.34864		101.32551				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04I On 14/03/2019 Spot Bond				101.80015		101.77667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF051 On 17/05/2017 Spot Bond				99.93209		99.91140				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.20655		100.18417				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	23.68526	100.00000	23.62789				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				101.01194		100.98955				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				101.07141		101.04765				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	96.66220	2.30000	96.87330				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				94.92211		94.98244				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				101.46216		101.43832				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	87.05694	100.00000	86.85064				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	57.05631	100.00000	56.91502				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	57.10212	100.00000	56.96072				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	54.74532	100.00000	66.45403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	98.11828	100.00000	97.85523				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				100.26450		100.24140				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			9.20000	102.56158	9.17000	102.59432				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	104.91603	8.00000	104.89343				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			9.25000	102.19765	9.22000	102.23010				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	102.85492	8.91000	102.83029				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				100.86561		100.84148				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				100.89773		100.87269				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			9.22000	101.11707	9.19000	101.14332				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.97500	101.10927	9.94500	101.19647				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.24208		101.21875				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.96500	102.11983	9.93000	102.17182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.51500	101.48245	9.50000	101.46124			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.50466		101.48106			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.85000	104.75106	9.82000	104.82301		7,880,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,880,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,880,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				101.33291		101.30618		0.00	0	0	
Total MMIG03 SPOT								0.00	0	0	
Total For MMIG03								0.00	0	0	
MMIG0 On 12/08/2030 Spot Bond			11.90500	96.75894	11.86000	96.96042		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			11.18500	98.63288	11.15500	98.72373		23,488,500,000,000.00	2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								23,488,500,000,000.00	2,100,000,000	1,050,000,000	
Total For MMIG05								23,488,500,000,000.00	2,100,000,000	1,050,000,000	
MQB02 On 31/05/2017 Spot Bond			9.21500	101.42578	9.20000	101.40538		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			9.21500	101.15756	9.20000	101.13914		0.00	0	0	
Total MTN04 SPOT								0.00	0	0	
Total For MTN04								0.00	0	0	
MTN06 On 22/03/2017 Spot Bond			100.00000	98.36975	100.00000	98.12746		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	92.04601	100.00000	91.81931		0.00	0	0	
Total MTN07U SPOT								0.00	0	0	
Total For MTN07U								0.00	0	0	
MTN08 On 19/04/2019 Spot Bond			100.00000	22.53292	100.00000	22.47712		0.00	0	0	
Total MTN08U SPOT								0.00	0	0	
Total For MTN08U								0.00	0	0	
MTN09 On 20/04/2019 Spot Bond			100.00000	28.19669	100.00000	28.13393		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
MWAR(On 22/11/2019 Spot Bond				102.06691		102.04058				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	9.50296	100.89771	9.47976				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	9.60567	100.61875	9.58227				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.26325		101.23951				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.27736		101.25335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.43105		101.40404			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				111.10107		111.08283			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	12.35446	100.00000	12.32387			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	13.20444	100.00000	13.17174			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			10.55500	92.13418	10.52500	92.22754		31,665,000,000,000.00	3,000,000,000	2,000,000,000	
Total NAM01 SPOT								31,665,000,000,000.00	3,000,000,000	2,000,000,000	
Total For NAM01								31,665,000,000,000.00	3,000,000,000	2,000,000,000	
NAM02 On 29/06/2020 Spot Bond			9.80000	100.53461	9.77000	100.59266		0.00	0	0	
Total NAM02 SPOT								0.00	0	0	
Total For NAM02								0.00	0	0	
NAM03 On 01/08/2023 Spot Bond			10.10500	100.03418	10.07500	100.14701		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			10.65500	99.40295	10.61000	99.63786		0.00	0	0	
Total NAM04 SPOT								0.00	0	0	
Total For NAM04								0.00	0	0	
NBK11A On 28/11/2020 Spot Bond			9.18000	100.98158	9.14500	101.06629		918,000,000,000.00	100,000,000	100,000,000	
Total NBK11A SPOT								918,000,000,000.00	100,000,000	100,000,000	
Total For NBK11A								918,000,000,000.00	100,000,000	100,000,000	
NBK12A On 19/03/2021 Spot Bond			9.86000	102.12483	9.83000	102.19612		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK12A On 19/03/2021 Spot Bond			9.38000	103.71371	9.38000	103.68745		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	
Total For NBK12A/R208								0.00	0	0	
NBK13A On 19/03/2024 Spot Bond			9.85500	103.22350	9.82500	103.34641		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				101.95403		101.93295			0.00	1,120,000,000	560,000,000
Total NBK13B SPOT									0.00	1,120,000,000	560,000,000
Total For NBK13B									0.00	1,120,000,000	560,000,000
NBK14I On 25/06/2021 Spot Bond			9.45000	100.61682	9.42000	100.69653			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15I On 11/02/2022 Spot Bond			9.90000	95.67889	9.87000	95.76692			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				102.03890		102.01691			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.86500	92.45722	10.82000	92.65584		37,375,600,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								37,375,600,000,000.00	3,440,000,000	860,000,000	
Total For NBK16A								37,375,600,000,000.00	3,440,000,000	860,000,000	
NBK17I On 22/04/2026 Spot Bond			11.03500	96.83200	10.99000	97.04914		26,925,400,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								26,925,400,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								26,925,400,000,000.00	2,440,000,000	1,220,000,000	
NBK18I On 01/06/2020 Spot Bond			9.59500	100.85047	9.56000	100.92132		0.00	0	0	
Total NBK18A SPOT								0.00	0	0	
Total For NBK18A								0.00	0	0	
NBK18I On 20/03/2017 Spot Bond				101.17018		101.14755		0.00	0	0	
Total NBK18B SPOT								0.00	0	0	
Total For NBK18B								0.00	0	0	
NBK19I On 01/06/2022 Spot Bond			10.05000	100.19763	10.02000	100.29067		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK19I On 26/06/2017 Spot Bond				101.06688		101.04488		0.00	0	0	
Total NBK19B SPOT								0.00	0	0	
Total For NBK19B								0.00	0	0	
NBK19I On 26/06/2017 Spot Bond			100.00000	90.94856	100.00000	90.72400		0.00	0	0	
Total NBK19B/JIBAR SPOT								0.00	0	0	
Total For NBK19B/JIBAR								0.00	0	0	
NBK20I On 01/06/2026 Spot Bond			10.75500	99.70148	10.71000	99.92992		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				99.10752		99.08214				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			11.30500	96.49543	11.26000	96.73074				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				100.15800		100.13691				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.39500	105.23513	9.38000	105.27543				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				100.17247		100.15102				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23I On 19/11/2025 Spot Bond			10.95500	100.91706	10.91000	101.13499				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				99.80188		99.77914				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			11.20500	100.80528	11.16000	101.04987			22,410,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT									22,410,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A									22,410,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond				99.93147		99.90860			0.00	0	0	
Total NBK24B SPOT									0.00	0	0	
Total For NBK24B									0.00	0	0	
NBK25I On 17/02/2023 Spot Bond			10.09500	107.62537	10.06500	107.73176			0.00	0	0	
Total NBK25A SPOT									0.00	0	0	
Total For NBK25A									0.00	0	0	
NBK25I On 12/02/2025 Spot Bond				99.87277		99.84862			0.00	0	0	
Total NBK25B SPOT									0.00	0	0	
Total For NBK25B									0.00	0	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	13.68829	100.00000	13.65765			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.47461		100.44903				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			10.29500	107.82097	10.25000	108.06504				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.94124		101.91834				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			10.10500	99.77234	10.07500	99.88507				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.98777		101.96414				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			10.65500	99.37245	10.61000	99.60721				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				102.12966		102.10641				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				102.11831		102.09396				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				102.17769		102.15158				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				101.79772		101.77401				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.30268		100.28052				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				100.00005		99.97659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00004		99.97604				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				99.99986		99.97520				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				100.23945		100.21588				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				100.20289		100.17833				0.00	0	1,500,000,000
Total NBK38B SPOT										0.00	0	1,500,000,000
Total For NBK38B										0.00	0	1,500,000,000
NBK3A On 09/09/2019 Spot Bond			8.74000	110.82349	8.71000	110.86789				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	27.06622	100.00000	27.00566				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			11.43000	43.40144	11.38500	43.52399				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				100.27168		100.24589				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				100.58345		100.55769				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				99.88116		99.85734				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				101.28792		101.26370				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.00678		100.98268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.34780		101.32242				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.94433	100.00000	9.91969				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.94433	100.00000	9.91969				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			10.60000	104.48236	10.55500	104.67418				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.34075		101.31551				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			10.63500	103.41075	10.59000	103.60108				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.34780		101.32242				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				101.23227		101.20914				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				101.35898		101.33338				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				101.37307		101.34720				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9: On 02/03/2018 Spot Bond				101.73051		101.70622				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				100.79899		100.77468				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2020 Spot Bond				101.25263		101.22724			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				100.79903		100.77472			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	14.30310	100.00000	14.26768			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.45298		100.42565			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				101.66751		101.64021			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.50000	103.55452	10.47000	103.58216			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2024 Spot Bond				99.07800		99.04886			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.70211		100.67471			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				100.70177		100.67436			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2025 Spot Bond				101.14309		101.11359			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.51500	100.60343	11.48000	100.66813		45,829,700,000,000.00	3,980,000,000	1,990,000,000	
Total NED20 SPOT								15,829,700,000,000.00	3,980,000,000	1,990,000,000	
Total For NED20								15,829,700,000,000.00	3,980,000,000	1,990,000,000	
NED9 On 06/07/2017 Spot Bond				100.76669		100.74545			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			9.44500	112.32571	9.44500	112.29707			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				105.58574		105.54898			0.00	120,000,000	60,000,000
Total NEDT1A SPOT									0.00	120,000,000	60,000,000
Total For NEDT1A									0.00	120,000,000	60,000,000
NEDT1 On 26/11/2021 Spot Bond				102.87732		102.84020			0.00	20,000,000	10,000,000
Total NEDT1B SPOT									0.00	20,000,000	10,000,000
Total For NEDT1B									0.00	20,000,000	10,000,000
NET50 On 08/08/2017 Spot Bond				100.06861	100.00000	66.97248			0.00	4,700,000,000	79,700,000,000
Total NET50 SPOT									0.00	4,700,000,000	79,700,000,000
Total For NET50									0.00	4,700,000,000	79,700,000,000
NGL01 On 22/09/2021 Spot Bond				101.56722		101.53634			0.00	120,000,000	60,000,000
Total NGL01 SPOT									0.00	120,000,000	60,000,000
Total For NGL01									0.00	120,000,000	60,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800			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	103.30125	13.50000	103.26398			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				101.92779		101.89664			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.92000	119.76949	2.92000	119.74611			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	205.64206	3.45000	205.59905			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.31000	116.42505	3.31000	116.40108			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB14 On 31/03/2028 Spot Bond			3.51000	162.90117	3.51000	162.86681			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			3.58000	161.83350	3.58000	161.79907			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			9.01500	101.40580	8.98000	101.48380			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	89.05878	100.00000	88.84571			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			9.64500	104.46532	9.61000	104.53715			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				101.86393		101.84145			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				101.83113		101.80907			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				102.21473		102.19204			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				101.95144		101.92661			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				101.83594		101.81260			0.00	0	0
Total NQ1A22 SPOT									0.00	0	0
Total For NQ1A22									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.84500	104.50145	9.81000	104.57240			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1: On 22/05/2050 Spot Bond				101.89673		101.87383			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1: On 22/05/2049 Spot Bond				101.87487		101.85225			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				102.02125		101.99677			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			10.04500	104.53760	10.01000	104.60767			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.91859		101.89542			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.92954		101.90622			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				102.11523		102.08955			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				102.33374		102.30527			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.96233		101.93859			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				102.23023		102.20177			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.98000	107.72254	8.95000	107.74738			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.85000	113.72063	9.82000	113.82792		7,880,000,000,000.00		800,000,000	400,000,000
Total NRA022 SPOT								7,880,000,000,000.00		800,000,000	400,000,000
Total For NRA022								7,880,000,000,000.00		800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/05/2023 Spot Bond			2.57000	180.86003	2.57000	180.82649			49,858,000,000,000.00	19,400,000,000	9,700,000,000
Total NRA023 SPOT									19,858,000,000,000.00	19,400,000,000	9,700,000,000
Total For NRA023									19,858,000,000,000.00	19,400,000,000	9,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.43500	107.59124	11.39000	107.85765			115,264,800,000,000.00	10,080,000,000	5,040,000,000
Total NRA028 SPOT									15,264,800,000,000.00	10,080,000,000	5,040,000,000
Total For NRA028									15,264,800,000,000.00	10,080,000,000	5,040,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.38744	100.00000	14.35542			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.67375		101.59780			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.77818		101.75625			0.00	400,000,000	100,000,000
Total NTC17 SPOT									0.00	400,000,000	100,000,000
Total For NTC17									0.00	400,000,000	100,000,000
NTC18 On 27/02/2019 Spot Bond				102.45832		102.43534			0.00	0	200,000,000
Total NTC18 SPOT									0.00	0	200,000,000
Total For NTC18									0.00	0	200,000,000
NTC19 On 27/07/2020 Spot Bond				100.36185		100.33697			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				102.05024		102.02299			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				102.51414		102.48049			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	23.68199	100.00000	23.62462			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				102.07039		102.04473			0.00	800,000,000	400,000,000
Total OML02 SPOT									0.00	800,000,000	400,000,000
Total For OML02									0.00	800,000,000	400,000,000
OML03 On 27/11/2019 Spot Bond			10.16500	99.72431	10.13000	99.77936			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML04 On 19/03/2025 Spot Bond				101.54913		101.52305			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			10.38000	102.25293	10.35000	102.30159		31,140,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								31,140,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								31,140,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			11.03500	101.34875	11.00500	101.43158		33,105,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								33,105,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								33,105,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			11.75500	100.22395	11.71000	100.41748		22,569,600,000,000.00	1,920,000,000	960,000,000	
Total OML07 SPOT								22,569,600,000,000.00	1,920,000,000	960,000,000	
Total For OML07								22,569,600,000,000.00	1,920,000,000	960,000,000	
OML08 On 14/09/2025 Spot Bond				101.84074		101.81499		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			11.02500	103.95367	10.99500	104.04539		22,050,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML09 SPOT								22,050,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML09								22,050,000,000,000.00	2,000,000,000	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			11.75500	102.49438	11.71000	102.69832		22,099,400,000,000.00	1,880,000,000	940,000,000	
Total OML10 SPOT								22,099,400,000,000.00	1,880,000,000	940,000,000	
Total For OML10								22,099,400,000,000.00	1,880,000,000	940,000,000	
PMM12 On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800		0.00	0	0	
Total PMM12/JIBAR SPOT								0.00	0	0	
Total For PMM12/JIBAR								0.00	0	0	
PMM25 On 07/03/2017 Spot Bond				101.56376		101.54026		0.00	0	0	
Total PMM25 SPOT								0.00	0	0	
Total For PMM25								0.00	0	0	
PMM28 On 02/03/2017 Spot Bond				101.59612		101.57299		0.00	0	0	
Total PMM28 SPOT								0.00	0	0	
Total For PMM28								0.00	0	0	
PMM29 On 04/09/2017 Spot Bond				101.60230		101.57857		0.00	0	0	
Total PMM29 SPOT								0.00	0	0	
Total For PMM29								0.00	0	0	
PMM30 On 07/09/2017 Spot Bond				101.55480		101.53144		0.00	0	0	
Total PMM30 SPOT								0.00	0	0	
Total For PMM30								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM31 On 04/05/2017 Spot Bond				100.08980		100.06734			0.00	0	0
Total PMM31 SPOT									0.00	0	0
Total For PMM31									0.00	0	0
PMM32 On 25/05/2017 Spot Bond				101.75682		101.73363			0.00	0	0
Total PMM32 SPOT									0.00	0	0
Total For PMM32									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				96.84197		96.81210			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				96.69088		96.66330			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.01500	100.20484	10.01500	100.18666			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				100.28745		100.26380			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				100.35003		100.32598			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				100.38225		100.35589			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				100.38974		100.36283			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.85500	112.11945	8.81000	112.40609		801,594,815,146,000.00	3,365,510,425,200	1,489,706,011,800	
Total R186 SPOT								1,594,815,146,000.00	365,510,425,200	489,706,011,800	
Total For R186								1,594,815,146,000.00	365,510,425,200	489,706,011,800	
R197 On 07/12/2023 Spot Bond			2.07000	296.15926	2.07000	296.10837		32,348,718,000,000.00	15,627,400,000	34,017,228,000	
Total R197 SPOT								12,348,718,000,000.00	15,627,400,000	34,017,228,000	
Total For R197								12,348,718,000,000.00	15,627,400,000	34,017,228,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			2.07000	245.53900	2.05000	246.14063			234,781,477,866,000.00	113,421,003,800	414,448,492,700
Total R202 SPOT									14,781,477,866,000.00	113,421,003,800	414,448,492,700
Total For R202									14,781,477,866,000.00	113,421,003,800	414,448,492,700
R2023 On 28/02/2023 Spot Bond			8.45500	100.19658	8.42500	100.31082			494,898,581,500,000.00	649,899,300,000	550,971,846,400
Total R2023 SPOT									14,898,581,500,000.00	649,899,300,000	550,971,846,400
Total For R2023									14,898,581,500,000.00	649,899,300,000	550,971,846,400
R203 On 15/09/2017 Spot Bond			7.65500	103.69896	7.64000	103.68604			563,654,000,000,000.00	726,800,000,000	510,757,213,300
Total R203 SPOT									13,654,000,000,000.00	726,800,000,000	510,757,213,300
Total For R203									13,654,000,000,000.00	726,800,000,000	510,757,213,300
R2030 On 31/01/2030 Spot Bond			9.26000	90.81456	9.21500	91.10621			669,818,134,000,000.00	1,368,230,900,000	897,071,009,600
Total R2030 SPOT									19,818,134,000,000.00	368,230,900,000	397,071,009,600
Total For R2030									19,818,134,000,000.00	368,230,900,000	397,071,009,600
R2032 On 31/03/2032 Spot Bond			9.39000	93.88275	9.34500	94.19584			961,458,834,000,000.00	421,880,600,000	301,136,144,100
Total R2032 SPOT									11,458,834,000,000.00	421,880,600,000	301,136,144,100
Total For R2032									11,458,834,000,000.00	421,880,600,000	301,136,144,100
R2035 On 28/02/2035 Spot Bond			9.53500	98.35344	9.48000	98.77902			428,366,281,000,000.00	988,816,600,000	464,438,230,000
Total R2035 SPOT									18,366,281,000,000.00	988,816,600,000	464,438,230,000
Total For R2035									18,366,281,000,000.00	988,816,600,000	464,438,230,000
R2037 On 31/01/2037 Spot Bond			9.61000	90.45110	9.55500	90.87656			375,493,803,802,000.00	1,287,772,508,200	925,668,000,000
Total R2037 SPOT									15,493,803,802,000.00	287,772,508,200	325,668,000,000
Total For R2037									15,493,803,802,000.00	287,772,508,200	325,668,000,000
R204 On 21/12/2018 Spot Bond			7.80000	101.44562	7.77000	101.47558			045,317,484,100,000.00	1,031,450,959,500	880,123,064,100
Total R204 SPOT									15,317,484,100,000.00	031,450,959,500	380,123,064,100
Total For R204									15,317,484,100,000.00	031,450,959,500	380,123,064,100
R2040 On 31/01/2040 Spot Bond			9.62000	94.54266	9.56500	95.00226			096,772,200,000,000.00	529,810,000,000	278,257,836,100
Total R2040 SPOT									16,772,200,000,000.00	529,810,000,000	278,257,836,100
Total For R2040									16,772,200,000,000.00	529,810,000,000	278,257,836,100
R2044 On 31/01/2044 Spot Bond			9.66000	91.55564	9.59500	92.10893			099,286,258,488,000.00	320,837,086,800	501,875,078,100
Total R2044 SPOT									19,286,258,488,000.00	320,837,086,800	501,875,078,100
Total For R2044									19,286,258,488,000.00	320,837,086,800	501,875,078,100
R2048 On 28/02/2048 Spot Bond			9.65500	95.05888	9.59000	95.62470			590,975,102,000,000.00	1,614,808,400,000	1,478,957,688,200
Total R2048 SPOT									10,975,102,000,000.00	614,808,400,000	478,957,688,200
Total For R2048									10,975,102,000,000.00	614,808,400,000	478,957,688,200
R207 On 15/01/2020 Spot Bond			7.96500	98.67687	7.93000	98.74455			717,890,763,983,500.00	1,094,524,891,900	470,614,834,200
Total R207 SPOT									17,890,763,983,500.00	094,524,891,900	470,614,834,200
Total For R207									17,890,763,983,500.00	094,524,891,900	470,614,834,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			8.15000	97.62121	8.12000	97.70042			810,430,193,000,000.00	712,936,220,000	884,240,080,000
Total R208 SPOT									10,430,193,000,000.00	712,936,220,000	884,240,080,000
Total For R208									10,430,193,000,000.00	712,936,220,000	884,240,080,000
R209 On 31/03/2036 Spot Bond			9.50500	73.81746	9.45000	74.17452			383,416,193,827,000.00	1,934,078,505,400	930,191,983,200
Total R209 SPOT									3,416,193,827,000.00	934,078,505,400	930,191,983,200
Total For R209									3,416,193,827,000.00	934,078,505,400	930,191,983,200
R210 On 31/03/2028 Spot Bond			2.02000	187.67555	2.02000	187.64354			135,893,480,000,000.00	67,274,000,000	144,290,830,000
Total R210 SPOT									15,893,480,000,000.00	67,274,000,000	144,290,830,000
Total For R210									15,893,480,000,000.00	67,274,000,000	144,290,830,000
R212 On 31/01/2022 Spot Bond			2.06000	146.57731	2.06000	146.55213			377,721,600,000,000.00	183,360,000,000	130,232,100,000
Total R212 SPOT									7,721,600,000,000.00	183,360,000,000	130,232,100,000
Total For R212									7,721,600,000,000.00	183,360,000,000	130,232,100,000
R213 On 28/02/2031 Spot Bond			9.28000	85.44479	9.24000	85.69518			652,860,544,000,000.00	1,363,454,800,000	1,087,350,073,900
Total R213 SPOT									2,860,544,000,000.00	3,63,454,800,000	1,087,350,073,900
Total For R213									2,860,544,000,000.00	3,63,454,800,000	1,087,350,073,900
R214 On 28/02/2041 Spot Bond			9.58500	74.12105	9.52500	74.53050			663,224,763,808,500.00	1,321,150,210,100	815,187,592,500
Total R214 SPOT									3,224,763,808,500.00	3,21,150,210,100	3,15,187,592,500
Total For R214									3,224,763,808,500.00	3,21,150,210,100	3,15,187,592,500
R337C On 21/06/2020 Spot Bond			8.54000	75.50453	8.54000	75.48718			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	47.71368	9.05000	47.70208			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				100.42853		100.40416			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.39831		100.37573			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				101.80650		101.77883			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				102.12511		102.09966			0.00	3,600,000,000	900,000,000
Total RCSB07 SPOT									0.00	3,600,000,000	900,000,000
Total For RCSB07									0.00	3,600,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB1 On 30/04/2017 Spot Bond			100.00000	83.66638	100.00000	83.47837				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	83.14088	100.00000	82.94931				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	93.35445	100.00000	93.12164				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	42.75520	100.00000	42.64933				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	61.55355	100.00000	61.37784				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	11.30383	100.00000	11.26876				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	41.05766	100.00000	40.94046				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	28.41888	100.00000	28.33776				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	15.81001	100.00000	15.76488				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.48675		101.46250				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				102.20847		102.18563				0.00	1,200,000,000	300,000,000
Total RDFB04 SPOT										0.00	1,200,000,000	300,000,000
Total For RDFB04										0.00	1,200,000,000	300,000,000
RDFB0 On 27/11/2019 Spot Bond				101.88447		101.85921				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 22/03/2019 Spot Bond				102.05114		102.02687			0.00	2,400,000,000	600,000,000
Total RDFB06 SPOT									0.00	2,400,000,000	600,000,000
Total For RDFB06									0.00	2,400,000,000	600,000,000
RDFB0 On 22/03/2019 Spot Bond			100.00000	24.31548	100.00000	24.25527			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				101.27863		101.25457			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				100.96294		100.93783			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.77800		101.75302			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				101.16499		101.14179			0.00	0	0
Total RDFC30 SPOT									0.00	0	0
Total For RDFC30									0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				101.64460		101.62155			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				100.33560		100.31261			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				100.84481		100.82200			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				102.04299		102.01844			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	47.36884	100.00000	47.25409			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				102.08809		102.06315			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REBC0 On 19/05/2017 Spot Bond				99.77039		99.74749				0.00	0	0
Total REBC04 SPOT										0.00	0	0
Total For REBC04										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				101.18023		101.14801				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				101.24309		101.20910				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				101.48963		101.44870				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				102.79633		102.76376				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	45.05648	100.00000	44.94491				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	23.84408	100.00000	23.78504				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	15.19531	100.00000	15.15769				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	11.74796	100.00000	11.71887				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				100.16550		100.14304				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				100.10128		100.01401				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES30 On 07/03/2021 Spot Bond				101.63437		101.60977			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.60287		100.57904			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.93928		101.91464			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				101.96449		101.93952			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				100.46162		100.43689			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES37 On 12/07/2017 Spot Bond				100.66478		100.64185			0.00	0	0
Total RES37 SPOT									0.00	0	0
Total For RES37									0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.23260		100.20790			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									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				99.74913		99.67958			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				78.14256		78.08482			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	101.40106	12.35000	101.36804			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	18.46970	100.00000	18.42496			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPP011 On 31/08/2018 Spot Bond			100.00000	25.07021	100.00000	25.00813				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	18.43416	100.00000	18.41158				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				104.06602		104.01713				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				46.15729		46.07864				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			9.57500	104.37817	9.54500	104.45402				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.13500	98.56591	10.10500	98.68187				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.99000	96.84754	10.95000	97.07186				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1325L On 28/02/2017 Spot Bond			100.00000	95.30026	100.00000	95.05208				0.00	0	0
Total S1325U SPOT										0.00	0	0
Total For S1325U										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.63500	102.64087	8.62000	102.62861				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.03117		101.00443				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17 On 30/07/2024 Spot Bond				98.68146		98.65387			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				98.78611		98.75829			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				100.45368		100.42783			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				103.05369		103.02513			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.07983		100.05082			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				102.34843		102.31909			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.05500	100.42526	12.02500	100.50658		44,362,400,000,000.00	3,680,000,000	1,830,000,000	
Total SBK23 SPOT								14,362,400,000,000.00	3,680,000,000	1,830,000,000	
Total For SBK23								14,362,400,000,000.00	3,680,000,000	1,830,000,000	
SBK24 On 19/10/2025 Spot Bond				100.18488		100.15503		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	11.41728	100.00000	11.38901		0.00	0	0	
Total SBK24/JIBAR SPOT								0.00	0	0	
Total For SBK24/JIBAR								0.00	0	0	
SBK25 On 25/04/2026 Spot Bond				100.83639		100.80600		0.00	140,000,000	70,000,000	
Total SBK25 SPOT								0.00	140,000,000	70,000,000	
Total For SBK25								0.00	140,000,000	70,000,000	
SBK26 On 25/04/2021 Spot Bond			11.89000	104.75634	11.86000	104.82108		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			9.15000	102.00841	9.12000	102.01568		50,508,000,000,000.00	5,520,000,000	2,760,000,000	
Total SBK9 SPOT								50,508,000,000,000.00	5,520,000,000	2,760,000,000	
Total For SBK9								50,508,000,000,000.00	5,520,000,000	2,760,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			9.05500	102.90580	9.04000	102.88910				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.53566		101.51281				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			8.08500	103.92749	8.07000	103.91361				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				101.67850		101.65522				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.20294		102.17917				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			9.45000	103.91001	9.42000	103.99084				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.24500	101.23527	10.20000	101.47103				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				100.95776		100.93469				0.00	0	29,400,000,000
Total SBS21 SPOT										0.00	0	29,400,000,000
Total For SBS21										0.00	0	29,400,000,000
SBS23 On 23/05/2017 Spot Bond				101.96126		101.93861				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.49854		102.47528				0.00	0	1,000,000,000
Total SBS24 SPOT										0.00	0	1,000,000,000
Total For SBS24										0.00	0	1,000,000,000
SBS25 On 24/05/2019 Spot Bond			8.65000	102.33558	8.62000	102.37299				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS26l On 28/02/2017 Spot Bond			100.00000	95.30026	100.00000	95.05208				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS27 On 20/02/2024 Spot Bond			10.35500	98.62799	10.32500	103.79701			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				100.44971		100.42790			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.68000	101.43280	8.65000	101.47149			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			10.43500	88.62785	10.39000	88.84374			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				101.04112		101.01796			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			10.40500	97.71554	10.36000	97.96238		260,125,000,000,000.00	25,000,000,000	50,000,000,000	
Total SBS31 SPOT								0,125,000,000,000.00	25,000,000,000	50,000,000,000	
Total For SBS31								0,125,000,000,000.00	25,000,000,000	50,000,000,000	
SBS32 On 19/09/2017 Spot Bond				101.46066		101.43281			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.27270		101.24924			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			10.65500	101.15338	10.61000	101.35105		30,899,500,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								0,899,500,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								0,899,500,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.48530		100.46280			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				100.27041		100.24677			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.94500	97.77944	8.91000	97.84402			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			10.08500	94.93361	10.04000	95.14218			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.69000	93.52233	10.66000	93.69340			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.92000	97.10169	9.89000	97.18420		11,507,200,000,000.00	1,160,000,000	680,000,000	
Total SBS4 SPOT								11,507,200,000,000.00	1,160,000,000	680,000,000	
Total For SBS4								11,507,200,000,000.00	1,160,000,000	680,000,000	
SBS40 On 12/11/2020 Spot Bond				100.21560		100.19300			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			9.56500	104.25576	9.53500	104.36098			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			10.13500	105.49762	10.09000	105.73150			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			10.40500	105.30399	10.38000	105.43723			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				100.07023		100.04794			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				100.35089		100.32813			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.60500	104.54972	9.57500	104.66189			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				100.38212		100.35897			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.24401		100.22065			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS49 On 31/01/2022 Spot Bond				100.25093		100.22686			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.55500	99.86687	9.52500	99.95758			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.89500	99.66964	9.85000	99.86546			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.37000	274.83594	3.37000	274.77901			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.62000	201.29266	3.60000	201.75542			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	64.17296	100.00000	64.01405			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				101.09945		101.06455			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				101.09957		101.06467			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.30265	6.50000	102.28460			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				101.53311		101.50956			0.00	800,000,000	400,000,000
Total SHS04 SPOT									0.00	800,000,000	400,000,000
Total For SHS04									0.00	800,000,000	400,000,000
SHS05 On 29/06/2017 Spot Bond			8.92500	100.94407	8.91000	100.92583			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	101.00918	8.75000	100.98575			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0
Total For SHS05/R203									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				102.18277		102.15877			0.00	49,400,000	24,850,000
Total SHS06 SPOT									0.00	49,400,000	24,850,000
Total For SHS06									0.00	49,400,000	24,850,000
SHS11L On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.31592		101.29166			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.25500	104.77670	9.24000	104.75887			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				102.42806		102.40343			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				101.07667		101.05222			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				101.11147		101.08620			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS25 On 29/06/2020 Spot Bond			10.05000	100.52176	10.02000	100.57877			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				101.11147		101.08620			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				101.10147		101.07702			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	32.54293	100.00000	32.46234			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			9.10000	99.33055	9.07000	99.34799			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SLI4 On 15/08/2021 Spot Bond				99.87667		99.85199			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				99.88314		99.85972			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				99.87962		99.85553			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				99.87782		99.85333			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				99.87626		99.85151			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				99.86706		99.84041			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				99.86395		99.83674			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01 On 15/09/2017 Spot Bond			8.85500	103.01840	8.84000	103.00223			66,766,700,000,000.00	7,540,000,000	3,770,000,000
Total SNT01 SPOT									66,766,700,000,000.00	7,540,000,000	3,770,000,000
Total For SNT01									66,766,700,000,000.00	7,540,000,000	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.79147		100.76487			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			11.15500	106.56749	11.12500	106.66951			34,580,500,000,000.00	3,100,000,000	1,550,000,000
Total SNT03 SPOT									34,580,500,000,000.00	3,100,000,000	1,550,000,000
Total For SNT03									34,580,500,000,000.00	3,100,000,000	1,550,000,000
SPDA10 On 21/08/2021 Spot Bond				102.04128		102.01693			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				102.06810		102.04521			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				101.97291		101.95032			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				101.96625		101.94284			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				101.98060		101.95572			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				102.04019		102.01454			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				102.00610		101.98219			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG002 On 09/09/2019 Spot Bond				101.67927		101.65313			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG003 On 31/10/2019 Spot Bond				100.26959		100.24367			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05 On 16/04/2018 Spot Bond				100.89497		100.87158			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.93000	97.57558	9.90000	97.62734		5,958,000,000,000.00	600,000,000	300,000,000	
Total SSA06 SPOT								5,958,000,000,000.00	600,000,000	300,000,000	
Total For SSA06								5,958,000,000,000.00	600,000,000	300,000,000	
SSN00 On 01/03/2017 Spot Bond				101.83235		101.80701			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.16137		101.13556			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				100.41638		100.39135			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.72000	92.53274	9.69000	92.60275			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.72000	92.53274	9.69000	92.60275			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			9.30000	95.35924	9.30000	95.33530			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				101.35908		101.33396			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			8.53500	103.19905	8.52000	103.18374			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			3.51500	114.70907	3.51500	114.68483			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	98.41017	9.61500	98.38478			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 26/08/2018 Spot Bond			8.50000	101.75221	8.50000	101.72897			85,000,000,000,000.00	10,000,000,000	10,000,000,000
Total SSN015 SPOT									15,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For SSN015									15,000,000,000,000.00	10,000,000,000	10,000,000,000
SSN01: On 21/12/2026 Spot Bond			10.87500	99.20874	10.83000	99.44453			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			11.15000	74.02802	11.11000	74.22568			0.00	0	15,000,000,000
Total SSN021 SPOT									0.00	0	15,000,000,000
Total For SSN021									0.00	0	15,000,000,000
SSN02: On 21/01/2019 Spot Bond				100.45961		100.43499			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				100.60751		100.58390			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.14352		101.11812			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				95.30956		95.28401			0.00	10,000,000,000	5,000,000,000
Total SSN028 SPOT									0.00	10,000,000,000	5,000,000,000
Total For SSN028									0.00	10,000,000,000	5,000,000,000
SSN02: On 07/12/2023 Spot Bond				101.89952		101.87076			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	100.00000			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.34760		101.32187			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.80665		101.78125			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03: On 17/11/2020 Spot Bond				99.83078		99.80657			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03(On 18/12/2020 Spot Bond				106.57950		106.57950			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				101.93464		101.90783			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03(On 26/01/2021 Spot Bond			9.55000	100.38731	9.55000	100.36144			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				99.86647		99.84417			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				100.71526		100.69042			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04(On 13/10/2023 Spot Bond			9.85500	102.91426	9.82500	103.03123			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04(On 03/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN042 SPOT									0.00	0	0
Total For SSN042									0.00	0	0
SSN04(On 31/01/2038 Spot Bond			3.62000	102.48216	3.62000	102.46019			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.80500	98.64957	9.76000	98.87444			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.95518		101.93191			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				102.03267		102.00842			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			9.61500	102.95245	9.58000	103.00267			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A10 On 21/08/2018 Spot Bond				102.10434		102.07966				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				102.06667		102.04069				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			9.51500	107.58633	9.48000	107.66395				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				101.90775		101.88381				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				102.10434		102.07966				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				102.06225		102.03633				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			9.61500	106.87943	9.58000	106.95633				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				101.99946		101.97563				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				102.05472		102.03020				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			9.56500	105.08642	9.53000	105.16304				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.64448		101.62143				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.17360		101.15171				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS123 On 20/03/2019 Spot Bond				100.84028		100.81688				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				100.84625		100.82272				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				100.86415		100.84011				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.26229		100.23971				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				101.90045		101.87687				0.00	0	2,489,583,400
Total TFS139 SPOT										0.00	0	2,489,583,400
Total For TFS139										0.00	0	2,489,583,400
TFS141 On 28/10/2019 Spot Bond				100.27264		100.24912				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				100.28147		100.25715				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				99.85244		99.83131				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
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				100.80465		100.78194				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	100.50835	7.83000	100.48750				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A1 On 18/07/2017 Spot Bond				100.67022		100.64687				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	100.48066	7.39000	100.46095				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.56918		100.54521				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	100.46616	7.16000	100.44704				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				100.59957		100.57427				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				100.59709		100.57190				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				100.65657		100.62877				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				100.64852		100.62108				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				100.89105		100.85300				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				100.86336		100.82652				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				100.55304		100.52977				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A2 On 18/07/2041 Spot Bond				100.57290		100.54876			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	100.54438	8.73000	100.52065			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				100.41781		100.39437			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.56918		100.54520			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.50000	98.80248	9.47000	98.81622			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				100.33406		100.31064			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.56918		100.54520			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				100.60080		100.57545			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				100.59399		100.56892			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				100.59151		100.56655			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				100.65532		100.62757			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				100.65284		100.62521			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11C On 18/07/2041 Spot Bond				100.63117		100.60448			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.84793		100.81176			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.85039		100.81412			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.83808		100.80234			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				101.93304		101.91005			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				101.98839		101.96470			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			9.56500	103.43548	9.53000	103.48597			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				101.95518		101.93191			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				102.03267		102.00842			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			9.47500	101.94870	9.44000	101.99931			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				101.94411		101.92098			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				102.03267		102.00842			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A: On 21/02/2048 Spot Bond			9.58500	101.09574	9.55000	101.14579			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				102.13228		102.10678			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				102.13228		102.10678			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.13228		102.10678			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				102.13228		102.10678			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.30935		102.28162			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				102.30935		102.28162			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				102.30935		102.28162			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				102.30714		102.27944			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				103.02831		102.99147			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				103.02831		102.99147			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				103.15471		103.11801			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D On 21/02/2048 Spot Bond				103.01505		102.97838			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				101.90425		101.88163			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				101.95297		101.92972			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A On 21/08/2050 Spot Bond				102.03259		102.00834			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.71500	103.21816	9.68000	103.29349			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				101.90647		101.88381			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A On 21/08/2018 Spot Bond				102.16745		102.14456			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A On 21/08/2020 Spot Bond				101.53893		101.51405			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.60500	104.59413	9.57000	104.67040			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A On 21/08/2018 Spot Bond				101.90775		101.88381			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B On 21/08/2020 Spot Bond				102.13218		102.10668			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B On 21/08/2020 Spot Bond				102.13440		102.10887			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond				102.18361		102.15613			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				102.13949		102.11257			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B: On 25/07/2020 Spot Bond				102.12554		102.10013			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.28709		102.25963			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				102.30479		102.27711			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				102.29390		102.26499			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				102.33800		102.30852			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				102.40878		102.37979			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				103.01695		102.98025			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				103.01695		102.98025			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				103.06497		103.02604			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				103.03195		102.99346			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D! On 21/08/2020 Spot Bond				103.06116		103.02390			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				101.92085		101.89909			0.00	0	0
Total TH14A1 SPOT									0.00	0	0
Total For TH14A1									0.00	0	0
TH14A' On 21/11/2019 Spot Bond				102.09506		102.07121			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A' On 21/11/2021 Spot Bond				102.16225		102.13758			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A' On 21/11/2021 Spot Bond			9.69000	103.76102	9.66000	103.84777			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A' On 21/02/2018 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TH14A5 SPOT									0.00	0	0
Total For TH14A5									0.00	0	0
TH14A' On 21/11/2019 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A' On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A' On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B' On 21/11/2021 Spot Bond				102.30384		102.27748			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B' On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14C' On 21/11/2021 Spot Bond				102.41989		102.39212			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14C: On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14D: On 21/11/2021 Spot Bond				103.11580		103.07960			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D: On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.59330		100.57037			0.00	0	0
Total TH9A11 SPOT									0.00	0	0
Total For TH9A11									0.00	0	0
TH9A1: On 18/07/2039 Spot Bond				101.01228		100.98837			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	6.11165	101.06155	6.09638			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.61629		100.59026			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				101.32927		101.30057			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				100.86945		100.83234			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.63500	90.59002	9.60000	90.58205			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	17.35116	100.00000	17.31833			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800			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			8.40500	102.83224	8.39000	102.81976		237,021,000,000,000.00	28,200,000,000	22,072,618,178	
Total TN17 SPOT								17,021,000,000,000.00	28,200,000,000	22,072,618,178	
Total For TN17								17,021,000,000,000.00	28,200,000,000	22,072,618,178	
TN17/R On 14/11/2017 Spot Bond			100.00000	60.38779	100.00000	60.25266		0.00	0	50,000,000	
Total TN17/R203 SPOT								0.00	0	50,000,000	
Total For TN17/R203								0.00	0	50,000,000	
TN20 On 17/09/2020 Spot Bond			9.50000	107.20325	9.47000	107.26723		793,464,700,000,000.00	83,522,600,000	42,146,300,000	
Total TN20 SPOT								13,464,700,000,000.00	83,522,600,000	42,146,300,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN20									13,464,700,000,000.00	83,522,600,000	42,146,300,000
TN20/R On 17/09/2020 Spot Bond			100.00000	19.40550	100.00000	19.36208			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	5.87818	100.00000	5.86362			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			10.15500	105.92281	10.12500	106.04079			464,639,994,000,000.00	45,754,800,000	23,617,500,000
Total TN23 SPOT									14,639,994,000,000.00	45,754,800,000	23,617,500,000
Total For TN23									14,639,994,000,000.00	45,754,800,000	23,617,500,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.77009	100.00000	13.73928			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.75500	92.88255	10.71000	93.09220			614,325,600,000,000.00	57,120,000,000	26,480,000,000
Total TN25 SPOT									14,325,600,000,000.00	57,120,000,000	26,480,000,000
Total For TN25									14,325,600,000,000.00	57,120,000,000	26,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.40349	100.00000	9.38280			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.74500	90.53347	10.70000	90.76794			253,582,000,000,000.00	23,600,000,000	10,900,000,000
Total TN27 SPOT									13,582,000,000,000.00	23,600,000,000	10,900,000,000
Total For TN27									13,582,000,000,000.00	23,600,000,000	10,900,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.85418	100.00000	10.82990			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			11.30000	98.04320	11.26000	98.27808			205,660,000,000,000.00	18,200,000,000	9,400,000,000
Total TN30 SPOT									15,660,000,000,000.00	18,200,000,000	9,400,000,000
Total For TN30									15,660,000,000,000.00	18,200,000,000	9,400,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.10112	8.00000	124.07438			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.55500	97.15091	11.55500	97.12093			127,105,000,000,000.00	11,000,000,000	14,000,000,000
Total TN40 SPOT									17,105,000,000,000.00	11,000,000,000	14,000,000,000
Total For TN40									17,105,000,000,000.00	11,000,000,000	14,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.63144	10.75000	103.60163			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				101.97849		101.95558				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				99.86627		99.83946				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				99.83086		99.80753				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				99.84646		99.81567				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				99.88487		99.86180				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				99.88221		99.85861				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				99.87822		99.85381				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.26500	10.00000	105.23800				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				100.86676		100.84367				0.00	0	0
Total TPDA02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.87406		100.85043				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				100.62837		100.60486				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				101.84087		101.81737				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			9.65000	101.41131	9.62000	101.47844				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.29682	10.00000	100.26711				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.28942	9.75000	100.26044				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.28999	100.00000	10.26062				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.41263		101.38883				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				101.47715		101.45222				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.86500	100.90453	9.83000	100.98733				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				101.41421		101.39037				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				101.47715		101.45222				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TRA2A5									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.66500	101.59791	9.63000	101.68196			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2025 Spot Bond				101.57951		101.55278			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				101.61886		101.59144			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2025 Spot Bond				101.78404		101.75373			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				101.84693		101.81551			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2025 Spot Bond				102.25513		102.21652			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				102.25513		102.21652			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.47451		101.45001			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.94971	100.00000	8.92755			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.52614	100.00000	9.50256			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.49305		101.46784			0.00	0	0
Total TRAB1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAB1										0.00	0	0
TRAB2l On 14/06/2024 Spot Bond			100.00000	9.87201	100.00000	9.84756				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.50093		101.47558				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	10.16023	100.00000	10.13507				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.72141		101.69219				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	13.67648	100.00000	13.64261				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.20865		102.17088				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2l On 14/06/2024 Spot Bond			100.00000	17.53860	100.00000	17.49517				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	22.07023	100.00000	22.01497				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	3.60777	100.00000	3.59873				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP20l On 16/02/2017 Spot Bond				99.86845		99.84652				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP20f On 02/03/2017 Spot Bond				99.54571		99.52299				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP20f On 16/03/2017 Spot Bond				99.22944		99.20743				0.00	0	0
Total TSP206 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				98.27268		98.25024				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				97.97776		97.95529				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				97.65855		97.63603				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				97.35087		97.32842				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP213 On 22/06/2017 Spot Bond				97.05876		97.03647				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP215 On 06/07/2017 Spot Bond				96.74540		96.72311				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				102.44676		102.42530				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP218 On 03/08/2017 Spot Bond				96.13769		96.11550				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP219 On 17/08/2017 Spot Bond				95.85143		95.82936				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	22.50210	100.00000	22.44758				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.44240		100.41374				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				99.88985		99.86785				0.00	0	0
Total TWC193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC193										0.00	0	0
TWC19 On 17/02/2017 Spot Bond				101.87596		101.85354				0.00	0	0
Total TWC195 SPOT										0.00	0	0
Total For TWC195										0.00	0	0
TWC19 On 20/02/2017 Spot Bond				101.78003		101.75771				0.00	0	0
Total TWC197 SPOT										0.00	0	0
Total For TWC197										0.00	0	0
TWC20 On 27/02/2017 Spot Bond				101.61797		101.59579				0.00	0	0
Total TWC201 SPOT										0.00	0	0
Total For TWC201										0.00	0	0
TWC20 On 07/04/2017 Spot Bond				100.69912		100.67720				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC20 On 20/04/2017 Spot Bond				100.47889		100.45712				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC21 On 07/02/2017 Spot Bond				100.00000	0.00000	100.00000				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				101.89453		101.87300				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				101.85359		101.83204				0.00	0	0
Total TWC212 SPOT										0.00	0	0
Total For TWC212										0.00	0	0
TWC21 On 24/02/2017 Spot Bond				101.59110		101.56960				0.00	0	0
Total TWC213 SPOT										0.00	0	0
Total For TWC213										0.00	0	0
TWC21 On 27/02/2017 Spot Bond				101.57160		101.55007				0.00	0	0
Total TWC215 SPOT										0.00	0	0
Total For TWC215										0.00	0	0
TWC21 On 27/02/2017 Spot Bond				101.10696		101.08567				0.00	0	0
Total TWC216 SPOT										0.00	0	0
Total For TWC216										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.60204		100.58054				0.00	0	0
Total TWC217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC217										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.53822		100.51669				0.00	0	0
Total TWC218 SPOT										0.00	0	0
Total For TWC218										0.00	0	0
TWC21 On 19/04/2017 Spot Bond				100.51669		100.49516				0.00	0	0
Total TWC219 SPOT										0.00	0	0
Total For TWC219										0.00	0	0
TWC22 On 21/04/2017 Spot Bond				100.49516		100.47363				0.00	0	0
Total TWC220 SPOT										0.00	0	0
Total For TWC220										0.00	0	0
TWC22 On 24/04/2017 Spot Bond				100.45210		100.43058				0.00	0	0
Total TWC221 SPOT										0.00	0	0
Total For TWC221										0.00	0	0
TWC22 On 09/05/2017 Spot Bond				100.06452	100.00000	80.39648				0.00	8,500,000,000	6,700,000,000
Total TWC222 SPOT										0.00	8,500,000,000	6,700,000,000
Total For TWC222										0.00	8,500,000,000	6,700,000,000
TWC22 On 15/05/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC223 SPOT										0.00	0	0
Total For TWC223										0.00	0	0
TWC22 On 17/05/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC224 SPOT										0.00	0	0
Total For TWC224										0.00	0	0
TWC22 On 19/05/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC225 SPOT										0.00	0	0
Total For TWC225										0.00	0	0
TWC22 On 22/05/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC226 SPOT										0.00	0	0
Total For TWC226										0.00	0	0
TWC22 On 29/05/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC227 SPOT										0.00	0	0
Total For TWC227										0.00	0	0
TWC22 On 02/06/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC228 SPOT										0.00	0	0
Total For TWC228										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.80000	107.69945	9.77000	107.77140				0.00	0	0
Total UG21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.82500	107.55154	10.78000	107.78160				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	8.23205	100.00000	8.21166				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	7.93745	100.00000	7.91780				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	8.17702	100.00000	8.15676				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	8.54840	100.00000	8.52724				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	9.11397	100.00000	9.09140				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.17880	100.00000	9.15607				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	9.25263	100.00000	9.22973				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	0.10328	100.00000	0.10301				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.05402	100.00000	8.03408				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.85024	100.00000	7.83081				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.97462	100.00000	7.95486				0.00	0	0
Total VJB03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.32877	100.00000	8.30814			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.88362	100.00000	8.86162			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	9.01684	100.00000	8.99451			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	9.07554	100.00000	9.05307			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.10328	100.00000	0.10301			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VKC17 On 06/03/2017 Spot Bond				103.67945		103.65616			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				103.09132		103.06842			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	42.77925	100.00000	42.67331			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				100.04568		100.02293			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.08357		101.05953			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.04496		100.02255			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.59230		101.56796			0.00	0	0
Total VKE07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				101.09418		101.06932				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	7.76080	100.00000	7.74157				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	7.61316	100.00000	7.59432				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	9.26848	100.00000	9.24552				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	4.89338	100.00000	4.88126				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.93096	100.00000	8.90884				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	9.01821	100.00000	8.99588				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	8.96681	100.00000	8.94459				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	0.10328	100.00000	0.10301				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.58277	100.00000	7.56399				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	7.52595	100.00000	7.50732				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.47110	100.00000	9.44764				0.00	0	0
Total VPB03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB03U										0.00	0	0
VPB04I On 20/01/2024 Spot Bond			100.00000	4.67374	100.00000	4.66216				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05I On 20/04/2024 Spot Bond			100.00000	8.64801	100.00000	8.62660				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06I On 24/07/2024 Spot Bond			100.00000	8.80368	100.00000	8.78188				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07I On 20/10/2024 Spot Bond			100.00000	8.74930	100.00000	8.72763				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08I On 20/01/2025 Spot Bond			100.00000	0.10328	100.00000	0.10301				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00138	100.00000	0.00137				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	10.72636	100.00000	10.70038				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			2.64000	245.40256	2.64000	245.35650				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.13500	102.06595	8.12000	102.04816				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/I On 28/05/2017 Spot Bond			100.00000	80.81038	100.00000	80.63953				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			8.36000	103.12963	8.33000	103.16849				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			8.60500	102.92979	8.57000	103.00535				0.00	0	0
Total WSP4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.90000	102.16676	8.87000	102.24780				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	13.41663	100.00000	13.38661				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			7.74500	81.86933	7.71500	81.91447				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.78e+017	160,759,410,900	772,758,232,521
Total for SPOT :										2.78e+017	160,759,410,900	772,758,232,521
Total Futures										2.78e+017	160,759,411,127	772,759,003,853
Total Options										0.00	0	18,650
Grand Total:										2.78e+017	160,759,411,127	772,759,022,503