



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/02/2017

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 04/05/2017 Bond Future			10.52666	77.72115	10.49590	77.91654			0.00	0	9,466
ES33 On 03/08/2017 Bond Future			10.60780	79.20815	10.57560	79.40989			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.68625	76.98526	10.65310	77.19021			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 04/05/2017 Bond Future	10.55	Call			343.15000	0.34315	147,760		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			406.33000	0.40633	210,940		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			279.90000	0.27990	84,510		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			287.07000	0.28707	488,810		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			223.98000	0.22398	425,720		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			160.97000	0.16097	362,710		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 02/11/2017 Bond Future	10.68	Put			0.00000	0.00000	38,580		0.00	0	0

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	10.66	Call			42.73000	0.04273	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			0.00000	0.00000	162,220		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			104.59000	0.10459	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			0.00000	0.00000	100,360		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			166.37000	0.16637	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 04/05/2017 Bond Future			10.67745	81.44428	10.64154	81.70574			0.00	0	8,777
ES42 On 03/08/2017 Bond Future			10.75730	83.00248	10.71986	83.27154			0.00	0	0
ES42 On 02/11/2017 Bond Future			10.83364	80.38597	10.79508	80.65951			0.00	0	0
Total ES42 Future									0.00	0	8,777
Total For ES42									0.00	0	8,777
I2025 On 04/05/2017 Bond Future			129.53511	129.53511	129.54932	129.54932			0.00	0	2,414
I2025 On 03/08/2017 Bond Future			130.69611	130.69611	130.71501	130.71501			0.00	0	0
I2025 On 02/11/2017 Bond Future			133.31478	133.31478	133.33276	133.33276			0.00	0	0
Total I2025 Future									0.00	0	2,414
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			3,020.68000	3.02068	3,034,890		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 04/05/2017 Bond Future	132.58	Put			3,030.68000	3.03068	3,044,890		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			3,010.68000	3.01068	3,024,890		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			3,254.99000	3.25499	3,273,890		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			3,264.99000	3.26499	3,283,890		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			3,244.99000	3.24499	3,263,890		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			372.76000	0.37276	354,780		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			362.76000	0.36276	344,780		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			352.76000	0.35276	334,780		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	2,414
I2029 On 04/05/2017 Bond Future			101.90242	101.90242	101.91383	101.91383			0.00	0	2,272
Total I2029 Future									0.00	0	2,272
I2029 On 04/05/2017 Bond Future	100.66	Call			1,253.83000	1.25383	1,242,420		0.00	0	0

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	100.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Call			1,243.83000	1.24383	1,232,420		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Call			1,263.83000	1.26383	1,252,420		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	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	04/05/2017	Bond Future			108.04837	108.04837	108.35750	108.35750			0.00	0	5,778
I2033	On	03/08/2017	Bond Future			110.13894	110.13894	110.45767	110.45767			0.00	0	0
I2033	On	02/11/2017	Bond Future			111.25525	111.25525	111.57951	111.57951			0.00	0	0
Total I2033 Future												0.00	0	5,778
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			2,492.50000	2.49250	2,801,630		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			2,472.50000	2.47250	2,781,630		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			2,482.50000	2.48250	2,791,630		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			2,672.33000	2.67233	2,991,060		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			2,682.33000	2.68233	3,001,060		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			2,662.33000	2.66233	2,981,060		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			1,489.51000	1.48951	1,165,250		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			1,509.51000	1.50951	1,185,250		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			1,499.51000	1.49951	1,175,250		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,778
I2038	On	04/05/2017	Bond Future			134.82399	134.82399	135.17721	135.17721			0.00	0	20,533
I2038	On	03/08/2017	Bond Future			135.91928	135.91928	136.28388	136.28388			0.00	0	0
I2038	On	02/11/2017	Bond Future			138.64248	138.64248	139.01316	139.01316			0.00	0	0
Total I2038 Future												0.00	0	20,533
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			4,602.79000	4.60279	4,956,010		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			4,612.79000	4.61279	4,966,010		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	04/05/2017	Bond Future	139.77	Put			4,592.79000	4.59279	4,946,010		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			4,876.12000	4.87612	5,240,720		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			4,886.12000	4.88612	5,250,720		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			4,896.12000	4.89612	5,260,720		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	02/11/2017	Bond Future	136.81	Call			2,203.16000	2.20316	1,832,480		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			2,193.16000	2.19316	1,822,480		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			2,213.16000	2.21316	1,842,480		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	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	04/05/2017	Bond Future			133.22614	133.22614	133.24085	133.24085			0.00	0	19,696
I2046	On	03/08/2017	Bond Future			135.80373	135.80373	135.82323	135.82323			0.00	0	0
I2046	On	02/11/2017	Bond Future			136.92035	136.92035	136.93916	136.93916			0.00	0	0
Total I2046 Future												0.00	0	19,696
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			5,089.15000	5.08915	5,103,860		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			5,099.15000	5.09915	5,113,860		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			5,079.15000	5.07915	5,093,860		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			5,356.77000	5.35677	5,376,270		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			5,366.77000	5.36677	5,386,270		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			5,346.77000	5.34677	5,366,270		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			629.16000	0.62916	610,350		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			619.16000	0.61916	600,350		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			639.16000	0.63916	620,350		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	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	04/05/2017	Bond Future			144.15373	144.15373	145.18201	145.18201			0.00	0	24,007

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/08/2017	Bond Future			145.26387	145.26387	146.31716	146.31716			0.00	0	0
I2050	On	02/11/2017	Bond Future			148.17449	148.17449	149.24734	149.24734			0.00	0	0
Total I2050 Future												0.00	0	24,007
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			2,657.99000	2.65799	3,686,270		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			2,667.99000	2.66799	3,696,270		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			2,647.99000	2.64799	3,676,270		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			2,912.84000	2.91284	3,966,130		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			2,922.84000	2.92284	3,976,130		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			2,902.84000	2.90284	3,956,130		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			4,587.34000	4.58734	3,514,490		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			4,577.34000	4.57734	3,504,490		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			4,597.34000	4.59734	3,524,490		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,007
R186	On	04/05/2017	Bond Future			8.82805	114.67710	8.79630	114.89474		8.24	0.00	0	114,126
R186	On	03/08/2017	Bond Future			8.87209	111.56812	8.83846	111.79366		8.35	0.00	0	0
R186	On	02/11/2017	Bond Future			8.90595	113.78012	8.87109	114.00893		8.20	0.00	0	0
Total R186 Future												0.00	0	114,126
R186	On	04/05/2017	Bond Future	8.94	Call			2,239.93000	2.23993	2,100,410	8.35	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Put			1,259.49000	1.25949	1,337,610	8.35	0.00	0	500
R186	On	04/05/2017	Bond Future	9.20	Call			3,417.98000	3.41798	3,248,270	8.51	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			1,378.65000	1.37865	1,272,660	8.22	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			3,206.24000	3.20624	3,354,550	8.12	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			724.23000	0.72423	654,900	8.12	0.00	0	500
R186	On	04/05/2017	Bond Future	8.89	Put			1,400.29000	1.40029	1,485,080	8.32	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Call			2,405.98000	2.40598	2,261,310	8.38	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			1,154.70000	1.15470	1,227,670	8.38	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,371.24000	1.37124	1,454,680	8.33	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,119.36000	2.11936	1,983,820	8.34	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			1,342.64000	1.34264	1,424,740	8.34	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,040.92000	2.04092	1,908,070	8.32	0.00	0	0

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	Put			692.97000	0.69297	740,900	8.51	0.00	0	5,709
R186	On	04/05/2017	Bond Future	8.70	Put			2,042.25000	2.04225	2,153,900	8.22	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,079.94000	2.07994	1,945,740	8.33	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,839.34000	2.83934	2,709,250	8.46	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,226.86000	2.22686	2,322,310	8.46	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,765.98000	2.76598	2,637,780	8.45	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,802.53000	2.80253	2,673,390	8.45	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			2,256.74000	2.25674	2,353,140	8.45	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			5,298.81000	5.29881	5,122,740	8.80	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			2,286.93000	2.28693	2,384,270	8.45	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			4,590.32000	4.59032	4,424,650	8.71	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			973.02000	0.97302	1,022,490	8.80	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Put			1,225.19000	1.22519	1,285,060	8.71	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			2,551.92000	2.55192	2,429,460	8.41	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			2,474.46000	2.47446	2,577,540	8.41	0.00	0	750
R186	On	02/11/2017	Bond Future	8.88	Call			3,174.95000	3.17495	3,051,870	8.28	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			3,116.40000	3.11640	3,222,130	8.28	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,209.45000	3.20945	3,085,600	8.28	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			3,085.25000	3.08525	3,190,210	8.28	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,244.14000	3.24414	3,119,530	8.29	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			3,054.34000	3.05434	3,158,540	8.29	0.00	0	0
Total R186 Option												0.00	0	15,209
Total For R186												0.00	0	129,335
R197	On	04/05/2017	Bond Future			301.99270	301.99270	302.02635	302.02635			0.00	0	1,063
R197	On	03/08/2017	Bond Future			300.88294	300.88294	300.92720	300.92720			0.00	0	0
R197	On	02/11/2017	Bond Future			306.91173	306.91173	306.95404	306.95404			0.00	0	0
Total R197 Future												0.00	0	1,063
R197	On	04/05/2017	Bond Future	308.60	Put			6,573.65000	6.57365	6,607,300		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			6,553.65000	6.55365	6,587,300		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Put			6,563.65000	6.56365	6,597,300		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	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			7,132.80000	7.13280	7,177,060		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			7,142.80000	7.14280	7,187,060		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			7,122.80000	7.12280	7,167,060		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			1,794.04000	1.79404	1,751,730		0.00	0	0

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	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			1,784.04000	1.78404	1,741,730		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			1,804.04000	1.80404	1,761,730		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	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	04/05/2017	Bond Future			249.61796	249.61796	249.64518	249.64518			0.00	0	33,873
R202	On	03/08/2017	Bond Future			250.75463	250.75463	250.79102	250.79102			0.00	0	0
R202	On	02/11/2017	Bond Future			255.77859	255.77859	255.81341	255.81341			0.00	0	0
Total R202 Future												0.00	0	33,873
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			7,074.82000	7.07482	7,102,040		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			7,084.82000	7.08482	7,112,040		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			7,064.82000	7.06482	7,092,040		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			7,558.98000	7.55898	7,595,370		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			7,568.98000	7.56898	7,605,370		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			7,578.98000	7.57898	7,615,370		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	02/11/2017	Bond Future	253.89	Call			1,923.41000	1.92341	1,888,590		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			1,913.41000	1.91341	1,878,590		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			1,903.41000	1.90341	1,868,590		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	33,873
R2023	On	04/05/2017	Bond Future			8.39854	98.52136	8.36604	98.66592		5.88	0.00	0	18,926
R2023	On	03/08/2017	Bond Future			8.43111	100.40638	8.39601	100.55707		5.81	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.45616	98.46460	8.41926	98.61730		5.27	0.00	0	0
Total R2023 Future												0.00	0	18,926
R2023	On	04/05/2017	Bond Future	8.61	Call			1,680.53000	1.68053	1,579,290	6.02	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			601.84000	0.60184	645,160	6.02	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,622.34000	1.62234	1,522,800	6.02	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			631.53000	0.63153	676,550	6.02	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,651.31000	1.65131	1,550,910	6.02	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
R2023	On	04/05/2017	Bond Future	8.60	Put			616.55000	0.61655	660,710	6.02	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,037.39000	2.03739	1,944,780	5.93	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			1,208.15000	1.20815	1,266,230	5.93	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,062.96000	2.06296	1,969,730	5.94	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			1,191.21000	1.19121	1,248,670	5.94	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,012.25000	2.01225	1,920,260	5.93	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			1,225.55000	1.22555	1,284,250	5.93	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,448.77000	1.44877	1,512,260	5.37	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,065.18000	2.06518	1,977,090	5.37	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,484.36000	1.48436	1,548,970	5.37	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,088.57000	2.08857	1,999,920	5.37	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,466.65000	1.46665	1,530,700	5.37	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,111.78000	2.11178	2,022,570	5.37	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	18,926
R203	On	04/05/2017	Bond Future			7.36663	101.48284	7.33674	101.49329		0.33	101,482.84	1	31,101
Total R203 Future												101,482.84	1	31,101
R203	On	04/05/2017	Bond Future	6.92	Call			11.69000	0.01169	9,940	0.32	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			157.61000	0.15761	166,310	0.32	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			12.25000	0.01225	10,430	0.32	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			154.66000	0.15466	163,290	0.32	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			11.05000	0.01105	9,370	0.32	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			160.48000	0.16048	169,250	0.32	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												101,482.84	1	31,101
R2030	On	04/05/2017	Bond Future			9.22715	93.06239	9.19075	93.31518			0.00	0	32,785
R2030	On	03/08/2017	Bond Future			9.27824	90.83616	9.24011	91.09696			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.31664	92.63723	9.27737	92.90225			0.00	0	0
Total R2030 Future												0.00	0	32,785
R2030	On	04/05/2017	Bond Future	9.33	Call			961.85000	0.96185	709,060		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			1,030.38000	1.03038	777,590		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	04/05/2017	Bond Future	9.32	Call			893.25000	0.89325	640,460		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	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			748.85000	0.74885	488,050		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			613.19000	0.61319	352,390		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2017	Bond Future	9.34	Call			681.06000	0.68106	420,260		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			556.41000	0.55641	291,390		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			422.17000	0.42217	157,150		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			489.33000	0.48933	224,310		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	32,785
R2032	On	04/05/2017	Bond Future			9.37646	91.91851	9.33505	92.22673		11.71	0.00	0	19,129
R2032	On	03/08/2017	Bond Future			9.42538	93.67709	9.38221	93.99436		11.89	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.46836	91.37515	9.42393	91.69770		11.79	0.00	0	0
Total R2032 Future												0.00	0	19,129
R2032	On	04/05/2017	Bond Future	9.45	Call			2,399.45000	2.39945	2,211,310	11.87	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			1,547.56000	1.54756	1,667,640	11.87	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,442.08000	2.44208	2,252,130	11.88	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			1,516.62000	1.51662	1,634,890	11.88	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			2,357.21000	2.35721	2,170,890	11.86	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			1,578.97000	1.57897	1,700,870	11.86	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,275.25000	3.27525	3,096,660	12.05	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			2,777.75000	2.77775	2,916,430	12.05	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,197.15000	3.19715	3,021,010	12.03	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			2,846.02000	2.84602	2,987,150	12.03	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,236.09000	3.23609	3,058,720	12.04	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			2,811.73000	2.81173	2,951,630	12.04	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,897.14000	3.89714	3,717,830	11.98	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,418.08000	3.41808	3,561,320	11.98	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,935.85000	3.93585	3,755,520	11.99	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,384.59000	3.38459	3,526,810	11.99	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,858.62000	3.85862	3,680,320	11.97	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,451.83000	3.45183	3,596,080	11.97	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	19,129
R2035	On	04/05/2017	Bond Future			9.48455	96.47105	9.45352	96.72552			3,376,486.75	35	7,864
R2035	On	03/08/2017	Bond Future			9.53265	98.31682	9.50025	98.57949			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.57716	95.76280	9.54388	96.02970			0.00	0	0
Total R2035 Future												3,376,486.75	35	7,864
R2035	On	04/05/2017	Bond Future	9.53	Call			625.33000	0.62533	370,860		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			706.63000	0.70663	452,160		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			787.82000	0.78782	533,350		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			0.00000	0.00000	102,430		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			2.03000	0.00203	264,700		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			79.16000	0.07916	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			0.00000	0.00000	183,510		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			160.24000	0.16024	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			449.40000	0.44940	182,500		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			529.14000	0.52914	262,240		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			369.56000	0.36956	102,660		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												3,376,486.75	35	7,864
R2037	On	04/05/2017	Bond Future			9.59393	92.66905	9.56806	92.87953		13.50	53,562,710.90	578	47,328
R2037	On	03/08/2017	Bond Future			9.64744	90.18487	9.62037	90.40261		13.78	0.00	0	160
R2037	On	02/11/2017	Bond Future			9.68977	91.97310	9.66203	92.19415		13.77	0.00	0	0
Total R2037 Future												53,562,710.90	578	47,488
R2037	On	04/05/2017	Bond Future	9.59	Call			2,338.06000	2.33806	2,213,760	13.58	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,159.50000	2.15950	2,245,680	13.58	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,380.42000	2.38042	2,254,910	13.59	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,120.66000	2.12066	2,205,630	13.59	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,296.11000	2.29611	2,173,020	13.57	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,198.87000	2.19887	2,286,260	13.57	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			3,602.38000	3.60238	3,703,210	13.84	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			3,153.39000	3.15339	3,035,630	13.84	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			3,560.73000	3.56073	3,660,710	13.84	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,193.45000	3.19345	3,074,840	13.85	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			3,519.69000	3.51969	3,618,820	13.85	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,113.83000	3.11383	2,996,920	13.84	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,266.45000	4.26645	4,143,470	13.91	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			4,282.66000	4.28266	4,380,730	13.91	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,307.33000	4.30733	4,183,690	13.92	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			4,243.74000	4.24374	4,341,150	13.92	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			4,225.74000	4.22574	4,103,430	13.90	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			4,321.87000	4.32187	4,420,610	13.90	0.00	0	0
Total R2037 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2037											53,562,710.90	578	47,488
R204	On	04/05/2017			7.70995	103.47470	7.67653	103.52487		1.27	0.00	0	29,025
R204	On	03/08/2017			7.70264	101.41403	7.66010	101.46855		1.24	0.00	0	0
R204	On	02/11/2017			7.62065	103.42462	7.56918	103.47917		0.92	0.00	0	0
Total R204 Future											0.00	0	29,025
R204	On	04/05/2017	7.91	Call			459.70000	0.45970	423,010	1.34	0.00	0	0
R204	On	04/05/2017	7.91	Put			109.96000	0.10996	123,440	1.34	0.00	0	0
R204	On	04/05/2017	7.92	Call			470.58000	0.47058	433,490	1.34	0.00	0	0
R204	On	04/05/2017	7.92	Put			105.90000	0.10590	118,980	1.34	0.00	0	0
R204	On	04/05/2017	7.90	Call			448.78000	0.44878	412,480	1.33	0.00	0	0
R204	On	04/05/2017	7.90	Put			113.99000	0.11399	127,860	1.33	0.00	0	0
R204	On	03/08/2017	7.76	Call			415.10000	0.41510	384,180	1.28	0.00	0	0
R204	On	03/08/2017	7.76	Put			287.12000	0.28712	310,720	1.28	0.00	0	0
R204	On	03/08/2017	7.77	Call			422.53000	0.42253	391,300	1.28	0.00	0	0
R204	On	03/08/2017	7.77	Put			281.76000	0.28176	305,050	1.28	0.00	0	0
R204	On	03/08/2017	7.75	Call			407.75000	0.40775	377,140	1.28	0.00	0	0
R204	On	03/08/2017	7.75	Put			292.57000	0.29257	316,480	1.28	0.00	0	0
R204	On	02/11/2017	7.75	Call			428.74000	0.42874	396,380	0.94	0.00	0	0
R204	On	02/11/2017	7.75	Put			237.28000	0.23728	259,470	0.94	0.00	0	0
R204	On	02/11/2017	7.76	Call			435.35000	0.43535	402,730	0.94	0.00	0	0
R204	On	02/11/2017	7.76	Put			233.32000	0.23332	255,250	0.94	0.00	0	0
R204	On	02/11/2017	7.74	Call			422.17000	0.42217	390,090	0.94	0.00	0	0
R204	On	02/11/2017	7.74	Put			241.29000	0.24129	263,760	0.94	0.00	0	0
Total R204 Option											0.00	0	0
Total For R204											0.00	0	29,025
R2040	On	04/05/2017			9.60788	96.83299	9.57178	97.15008		14.18	0.00	0	9,025
R2040	On	03/08/2017			9.66005	94.17815	9.62248	94.50457		14.48	0.00	0	0
R2040	On	02/11/2017			9.70132	96.04551	9.66279	96.37736		14.47	0.00	0	0
Total R2040 Future											0.00	0	9,025
R2040	On	04/05/2017	9.63	Call			2,734.26000	2.73426	2,547,570	14.29	0.00	0	0
R2040	On	04/05/2017	9.63	Put			2,223.73000	2.22373	2,354,130	14.29	0.00	0	0
R2040	On	04/05/2017	9.64	Call			2,781.43000	2.78143	2,592,960	14.30	0.00	0	0
R2040	On	04/05/2017	9.64	Put			2,183.66000	2.18366	2,312,280	14.30	0.00	0	0
R2040	On	04/05/2017	9.62	Call			2,687.69000	2.68769	2,502,770	14.29	0.00	0	0
R2040	On	04/05/2017	9.62	Put			2,264.53000	2.26453	2,396,700	14.29	0.00	0	0
R2040	On	03/08/2017	9.61	Put			3,739.23000	3.73923	3,888,700	14.58	0.00	0	0
R2040	On	03/08/2017	9.62	Call			3,674.33000	3.67433	3,496,150	14.59	0.00	0	0
R2040	On	03/08/2017	9.62	Put			3,695.94000	3.69594	3,844,180	14.59	0.00	0	0
R2040	On	03/08/2017	9.63	Call			3,718.29000	3.71829	3,538,870	14.59	0.00	0	0
R2040	On	03/08/2017	9.63	Put			3,652.80000	3.65280	3,799,800	14.59	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 03/08/2017 Bond Future	9.61	Call			3,630.40000	3.63040	3,453,450	14.58	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Call			4,683.14000	4.68314	4,502,090	14.62	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Put			4,707.24000	4.70724	4,858,040	14.62	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Call			4,727.15000	4.72715	4,545,120	14.63	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Put			4,664.91000	4.66491	4,814,730	14.63	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Call			4,639.32000	4.63932	4,459,240	14.61	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Put			4,749.89000	4.74989	4,901,660	14.61	0.00	0	0
Total R2040 Option									0.00	0	0
Total For R2040									0.00	0	9,025
R2044 On 04/05/2017 Bond Future			9.64698	93.79453	9.61093	94.11409		14.90	0.00	0	19,616
R2044 On 03/08/2017 Bond Future			9.69805	91.20666	9.66056	91.53559		15.23	0.00	0	0
R2044 On 02/11/2017 Bond Future			9.73855	93.01521	9.70013	93.34961		15.24	0.00	0	0
Total R2044 Future									0.00	0	19,616
R2044 On 04/05/2017 Bond Future	9.66	Call			2,744.63000	2.74463	2,557,740	15.05	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Put			2,310.12000	2.31012	2,442,790	15.05	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Call			2,791.66000	2.79166	2,603,010	15.06	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Put			2,269.04000	2.26904	2,399,950	15.06	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Call			2,839.28000	2.83928	2,648,860	15.07	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Put			2,228.68000	2.22868	2,357,820	15.07	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Put			3,854.19000	3.85419	4,005,260	15.36	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.62	Call			3,585.48000	3.58548	3,410,110	15.35	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.62	Put			3,943.63000	3.94363	4,097,190	15.35	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Call			3,629.20000	3.62920	3,452,580	15.36	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Put			3,898.83000	3.89883	4,051,140	15.36	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Call			3,672.94000	3.67294	3,495,080	15.36	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			4,623.80000	4.62380	4,444,390	15.39	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			4,975.32000	4.97532	5,130,310	15.39	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			4,667.36000	4.66736	4,486,970	15.40	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Put			4,931.07000	4.93107	5,085,080	15.40	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			4,711.41000	4.71141	4,530,050	15.41	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			4,887.45000	4.88745	5,040,490	15.41	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	19,616
R2048 On 04/05/2017 Bond Future			9.64259	92.89201	9.60658	93.21877		15.18	0.00	0	64,165
R2048 On 03/08/2017 Bond Future			9.68830	94.66930	9.65091	95.00551		15.46	0.00	0	200
R2048 On 02/11/2017 Bond Future			9.73072	92.10644	9.69238	92.44835		15.48	0.00	0	0
Total R2048 Future									0.00	0	64,365
R2048 On 04/05/2017 Bond Future	9.66	Call			2,792.46000	2.79246	2,600,640	15.33	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.66	Put			2,308.46000	2.30846	2,443,400	15.33	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.67	Call			2,840.74000	2.84074	2,647,090	15.34	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 04/05/2017 Bond Future	9.67	Put			2,266.64000	2.26664	2,399,750	15.34	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.65	Call			2,744.43000	2.74443	2,554,450	15.32	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.65	Put			2,350.69000	2.35069	2,487,470	15.32	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.57	Call			3,601.54000	3.60154	3,426,680	15.53	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.57	Put			4,336.64000	4.33664	4,497,990	15.53	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.58	Call			3,645.37000	3.64537	3,469,250	15.54	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.58	Put			4,289.05000	4.28905	4,449,140	15.54	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.56	Call			3,558.22000	3.55822	3,384,620	15.52	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.56	Put			4,384.90000	4.38490	4,547,510	15.52	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Call			4,635.01000	4.63501	4,451,950	15.62	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			5,015.61000	5.01561	5,174,460	15.62	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			4,679.78000	4.67978	4,495,700	15.63	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			4,970.32000	4.97032	5,128,150	15.63	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			4,590.43000	4.59043	4,408,400	15.61	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			5,061.25000	5.06125	5,221,130	15.61	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	64,365
R207 On 04/05/2017 Bond Future			7.91577	100.68420	7.88580	100.75482		2.31	0.00	0	75,116
R207 On 03/08/2017 Bond Future			7.93853	98.96727	7.90360	99.04259		2.26	0.00	0	0
R207 On 02/11/2017 Bond Future			7.91889	100.92941	7.88020	101.00521		1.95	0.00	0	0
Total R207 Future									0.00	0	75,116
R207 On 04/05/2017 Bond Future	8.21	Call			913.28000	0.91328	857,830	2.40	0.00	0	0
R207 On 04/05/2017 Bond Future	8.21	Put			152.64000	0.15264	167,810	2.40	0.00	0	0
R207 On 04/05/2017 Bond Future	8.22	Call			931.32000	0.93132	875,430	2.40	0.00	0	0
R207 On 04/05/2017 Bond Future	8.22	Put			147.34000	0.14734	162,070	2.40	0.00	0	0
R207 On 04/05/2017 Bond Future	8.20	Call			895.36000	0.89536	840,360	2.40	0.00	0	0
R207 On 04/05/2017 Bond Future	8.20	Put			158.08000	0.15808	173,700	2.40	0.00	0	0
R207 On 03/08/2017 Bond Future	8.19	Put			358.25000	0.35825	382,960	2.34	0.00	0	0
R207 On 03/08/2017 Bond Future	8.19	Call			973.72000	0.97372	923,110	2.34	0.00	0	51
R207 On 03/08/2017 Bond Future	8.40	Call			1,297.17000	1.29717	1,239,440	2.38	0.00	0	0
R207 On 03/08/2017 Bond Future	8.40	Put			233.48000	0.23348	251,070	2.38	0.00	0	0
R207 On 03/08/2017 Bond Future	8.41	Call			1,313.55000	1.31355	1,255,520	2.38	0.00	0	0
R207 On 03/08/2017 Bond Future	8.41	Put			228.58000	0.22858	245,870	2.38	0.00	0	0
R207 On 03/08/2017 Bond Future	8.39	Call			1,280.87000	1.28087	1,223,440	2.38	0.00	0	0
R207 On 03/08/2017 Bond Future	8.39	Put			238.46000	0.23846	256,350	2.38	0.00	0	0
R207 On 02/11/2017 Bond Future	8.03	Call			827.98000	0.82798	783,950	2.00	0.00	0	0
R207 On 02/11/2017 Bond Future	8.03	Put			534.89000	0.53489	566,660	2.00	0.00	0	0
R207 On 02/11/2017 Bond Future	8.04	Call			839.74000	0.83974	795,370	2.00	0.00	0	0
R207 On 02/11/2017 Bond Future	8.04	Put			527.12000	0.52712	558,550	2.00	0.00	0	0
R207 On 02/11/2017 Bond Future	8.05	Call			851.57000	0.85157	806,870	2.00	0.00	0	0

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	02/11/2017	Bond Future	8.05	Put			519.43000	0.51943	550,530	2.00	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	75,167
R208	On	04/05/2017	Bond Future			8.07402	96.35896	8.04028	96.46695		3.72	0.00	0	21,510
R208	On	03/08/2017	Bond Future			8.09767	98.20255	8.06023	98.31586		3.54	0.00	0	0
R208	On	02/11/2017	Bond Future			8.10295	96.74640	8.06274	96.86099		3.22	0.00	0	0
Total R208 Future												0.00	0	21,510
R208	On	04/05/2017	Bond Future	8.37	Call			1,307.05000	1.30705	1,224,290	3.81	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			258.06000	0.25806	283,290	3.81	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,330.70000	1.33070	1,247,300	3.82	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			250.11000	0.25011	274,700	3.82	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,354.66000	1.35466	1,270,640	3.82	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			242.49000	0.24249	266,460	3.82	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			607.48000	0.60748	647,230	3.62	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,351.67000	1.35167	1,279,160	3.61	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			628.80000	0.62880	669,600	3.61	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,370.94000	1.37094	1,297,900	3.62	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			618.07000	0.61807	658,340	3.62	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,390.34000	1.39034	1,316,780	3.62	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,241.25000	1.24125	1,176,010	3.26	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			879.15000	0.87915	928,500	3.26	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,257.54000	1.25754	1,191,810	3.26	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			867.06000	0.86706	915,920	3.26	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,225.07000	1.22507	1,160,310	3.26	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			891.37000	0.89137	941,200	3.26	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	21,510
R209	On	04/05/2017	Bond Future			9.47779	72.51834	9.44682	72.72995		13.66	0.00	0	62,826
R209	On	03/08/2017	Bond Future			9.52228	73.90577	9.49008	74.12385		13.95	0.00	0	0
R209	On	02/11/2017	Bond Future			9.56149	72.22008	9.52849	72.44176		14.02	0.00	0	0
Total R209 Future												0.00	0	62,826
R209	On	04/05/2017	Bond Future	9.47	Call			1,876.96000	1.87696	1,755,230	13.86	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			1,718.49000	1.71849	1,808,370	13.86	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			1,912.54000	1.91254	1,789,530	13.87	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			1,685.87000	1.68587	1,774,470	13.87	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			1,841.61000	1.84161	1,721,160	13.85	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,223.85000	2.22385	2,332,170	13.73	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			1,751.44000	1.75144	1,842,600	13.85	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			2,489.04000	2.48904	2,347,690	14.02	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,250.96000	1.25096	1,321,220	14.02	0.00	0	1,130

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2017	Bond Future	8.93	Put			4,196.16000	4.19616	4,355,250	13.47	0.00	0	0
R209	On	04/05/2017	Bond Future	8.93	Call			522.55000	0.52255	470,030	13.47	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.33	Call			1,417.19000	1.41719	1,313,900	13.73	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,639.53000	2.63953	2,523,410	14.13	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,980.69000	2.98069	3,082,650	14.13	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,673.00000	2.67300	2,556,020	14.14	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			2,945.85000	2.94585	3,046,950	14.14	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,606.08000	2.60608	2,490,820	14.12	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,015.66000	3.01566	3,118,480	14.12	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,454.19000	3.45419	3,332,350	14.29	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,444.03000	3.44403	3,543,870	14.29	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,488.53000	3.48853	3,366,000	14.30	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,411.10000	3.41110	3,510,250	14.30	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,420.02000	3.42002	3,298,870	14.28	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,477.22000	3.47722	3,577,750	14.28	0.00	0	0
Total R209 Option												0.00	0	3,390
Total For R209												0.00	0	66,216
R210	On	04/05/2017	Bond Future			188.53693	188.53693	188.55800	188.55800			0.00	0	1,698
R210	On	03/08/2017	Bond Future			192.18480	192.18480	192.21275	192.21275			0.00	0	0
R210	On	02/11/2017	Bond Future			193.60346	193.60346	193.63016	193.63016			0.00	0	0
Total R210 Future												0.00	0	1,698
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			3,772.00000	3.77200	3,793,070		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			3,752.00000	3.75200	3,773,070		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			3,762.00000	3.76200	3,783,070		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			4,077.25000	4.07725	4,105,200		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			4,087.25000	4.08725	4,115,200		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			4,067.25000	4.06725	4,095,200		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			1,560.16000	1.56016	1,533,460		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			1,550.16000	1.55016	1,523,460		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			1,540.16000	1.54016	1,513,460		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									0.00	0	1,698
R212 On 04/05/2017 Bond Future			149.48157	149.48157	149.49825	149.49825			0.00	0	3,258
R212 On 03/08/2017 Bond Future			150.32398	150.32398	150.34608	150.34608			0.00	0	0
R212 On 02/11/2017 Bond Future			153.33601	153.33601	153.35707	153.35707			0.00	0	0
Total R212 Future									0.00	0	3,258
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			2,751.75000	2.75175	2,768,430		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			2,731.75000	2.73175	2,748,430		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			2,741.75000	2.74175	2,758,430		0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Put			3,003.92000	3.00392	3,026,020		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			3,013.92000	3.01392	3,036,020		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Put			2,993.92000	2.99392	3,016,020		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			947.07000	0.94707	926,010		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			937.07000	0.93707	916,010		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			957.07000	0.95707	936,010		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	3,258
R213 On 04/05/2017 Bond Future			9.26660	83.85431	9.22520	84.13419		11.39	0.00	0	44,822
R213 On 03/08/2017 Bond Future			9.31079	85.45870	9.26764	85.74684		11.60	0.00	0	0
R213 On 02/11/2017 Bond Future			9.35119	83.60115	9.30680	83.89409		11.56	0.00	0	0
Total R213 Future									0.00	0	44,822
R213 On 04/05/2017 Bond Future	9.37	Call			2,274.86000	2.27486	2,099,090	11.70	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			1,301.67000	1.30167	1,405,780	11.70	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Call			2,196.20000	2.19620	2,023,720	11.68	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Put			1,356.48000	1.35648	1,463,880	11.68	0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Call			2,235.36000	2.23536	2,061,220	11.69	0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Put			1,328.87000	1.32887	1,434,610	11.69	0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Call			2,961.89000	2.96189	2,799,280	11.87	0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Put			2,479.49000	2.47949	2,605,020	11.87	0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Call			2,997.84000	2.99784	2,834,120	11.88	0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Put			2,449.07000	2.44907	2,573,490	11.88	0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Call			2,926.15000	2.92615	2,764,670	11.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/08/2017	Bond Future	9.33	Put			2,510.18000	2.51018	2,636,840	11.86	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,393.98000	3.39398	3,233,490	11.64	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			3,108.88000	3.10888	3,241,330	11.64	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,428.86000	3.42886	3,267,420	11.65	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,077.96000	3.07796	3,209,460	11.65	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,359.28000	3.35928	3,199,730	11.63	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,140.05000	3.14005	3,273,440	11.63	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	44,822
R214	On	04/05/2017	Bond Future			9.56075	72.66915	9.52475	72.92660		14.51	0.00	0	35,149
R214	On	03/08/2017	Bond Future			9.60407	74.05949	9.56672	74.32442		14.81	0.00	0	0
R214	On	02/11/2017	Bond Future			9.64409	72.22968	9.60583	72.49907		14.85	0.00	0	0
Total R214 Future												0.00	0	35,149
R214	On	04/05/2017	Bond Future	9.57	Call			2,090.90000	2.09090	1,941,440	14.83	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			1,767.54000	1.76754	1,875,530	14.83	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,128.93000	2.12893	1,977,960	14.84	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			1,734.43000	1.73443	1,840,910	14.84	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,053.22000	2.05322	1,905,280	14.82	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			1,801.12000	1.80112	1,910,630	14.82	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,788.90000	2.78890	2,648,870	14.83	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,122.56000	3.12256	3,247,460	14.83	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,824.14000	2.82414	2,683,070	14.84	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,086.17000	3.08617	3,210,030	14.84	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,754.08000	2.75408	2,615,090	14.82	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,159.49000	3.15949	3,285,430	14.82	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,555.53000	3.55553	3,409,990	14.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,667.48000	3.66748	3,791,330	14.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,591.32000	3.59132	3,444,940	14.95	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,632.52000	3.63252	3,755,530	14.95	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,520.15000	3.52015	3,375,460	14.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,702.96000	3.70296	3,827,660	14.93	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	35,149
Total for Bond												57,040,680.49	614	784,358
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 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 I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 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 R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
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			550.06700	550.06700	551.36100	551.36100				0.00	0	394
GOVI On 03/08/2017 GOVI			560.59200	560.59200	561.93000	561.93000				0.00	0	0
GOVI On 02/11/2017 GOVI			571.70200	571.70200	573.06200	573.06200				0.00	0	0
Total GOVI Future										0.00	0	394
GOVI On 04/05/2017 GOVI	262.19	Call			2,891,710.00000	289.17100	2,878,770,000			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			2,891,610.00000	289.16100	2,878,670,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Call			2,891,810.00000	289.18100	2,878,870,000			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	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			8,300.00000	0.83000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			0.00000	0.00000	5,080,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			8,200.00000	0.82000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	5,180,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			8,400.00000	0.84000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			0.00000	0.00000	4,980,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	7,580,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			6,220.00000	0.62200	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	7,380,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			6,120.00000	0.61200	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	7,480,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			6,020.00000	0.60200	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			526.63600	526.63600	527.30500	527.30500			0.00	0	1
AL37	On	03/08/2017	Index Future			536.71200	536.71200	537.41300	537.41300			0.00	0	0
AL37	On	02/11/2017	Index Future			547.34900	547.34900	548.05900	548.05900			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			608.33500	608.33500	609.48300	609.48300			0.00	0	0
AL7T	On	03/08/2017	Index Future			619.97400	619.97400	621.16700	621.16700			0.00	0	0
AL7T	On	02/11/2017	Index Future			632.26100	632.26100	633.47200	633.47200			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			552.30300	552.30300	553.61700	553.61700			33,138,180.00	6	598
ALBI	On	03/08/2017	Index Future			562.87100	562.87100	564.22900	564.22900			0.00	0	0
ALBI	On	02/11/2017	Index Future			574.02600	574.02600	575.40700	575.40700			0.00	0	0
Total ALBI Future												33,138,180.00	6	598
Total For ALBI												33,138,180.00	6	598
IGOV	On	04/05/2017	Index Future			253.68600	253.68600	253.99300	253.99300			0.00	0	922
IGOV	On	03/08/2017	Index Future			258.59400	258.59400	258.91600	258.91600			0.00	0	412
IGOV	On	02/11/2017	Index Future			263.77500	263.77500	264.10100	264.10100			0.00	0	0
Total IGOV Future												0.00	0	1,334
Total For IGOV												0.00	0	1,334
Total for Index												33,138,180.00	6	1,933
JIBAR F	On	15/03/2017	Jibar Future			7.30000	92.70000	7.31000	92.69000			0.00	0	1,000
JIBAR F	On	19/04/2017	Jibar Future			7.33000	92.67000	7.34000	92.66000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 17/05/2017		Jibar Future	7.33000	92.67000	7.34000	92.66000			0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	7.36000	92.64000	7.37000	92.63000			0.00	0	0
JIBAR F On 19/07/2017		Jibar Future	7.36000	92.64000	7.37000	92.63000			0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	7.37000	92.63000	7.38000	92.62000			0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	7.37000	92.63000	7.38000	92.62000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	7.39000	92.61000	7.40000	92.60000			0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	7.40000	92.60000	7.41000	92.59000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	7.43000	92.57000	7.44000	92.56000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	7.44000	92.56000	7.45000	92.55000			0.00	0	0
Total Jibar Future									0.00	0	1,000
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	97.52974	97.52974	97.43604	97.43604			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	94.59948	94.59948	94.49693	94.49693			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	93.39457	93.39457	93.27956	93.27956			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	95.56768	95.56768	95.43905	95.43905			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	99.32675	99.32675	99.18693	99.18693			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	97.93446	97.93446	97.78397	97.78397			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	100.00295	100.00295	100.00295	100.00295			0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.60058	99.60058	99.60034	99.60034			0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.61589	99.61589	99.61554	99.61554			0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.85751	99.85751	99.85711	99.85711			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.88055	99.88055	99.87910	99.87910			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	99.88588	99.88588	99.88525	99.88525			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.16269	99.16269	99.16131	99.16131			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.80219	98.80219	98.79936	98.79936			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.84397	98.84397	98.84002	98.84002			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	99.32000	99.32000	99.32000	99.32000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.80590	99.80590	99.80772	99.80772			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	97.49397	97.49397	97.48317	97.48317			0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	96.80888	96.80888	96.79673	96.79673			0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	96.09685	96.09685	96.07705	96.07705			0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	96.37388	96.37388	96.34271	96.34271			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
5Y STN On 21/12/2021 Interest Rate Swap			98.64527	98.64527	98.60352	98.60352			0.00	0	50
5Y STN On 15/03/2022 Interest Rate Swap			98.84970	98.84970	98.80010	98.80010			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 :									90,178,860.49	620	787,735
AA04 On 22/03/2017 Spot Bond				101.54692		101.52311			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA04/JI On 22/03/2017 Spot Bond			100.00000	95.38193	100.00000	95.13860			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			10.60000	101.53725	10.57500	101.55310		8,480,000,000,000.00		800,000,000	0
Total AA05 SPOT								8,480,000,000,000.00		800,000,000	0
Total For AA05								8,480,000,000,000.00		800,000,000	0
AA06 On 15/04/2021 Spot Bond				97.33784		97.31135			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	12.00683	100.00000	11.97709			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			10.60000	99.77535	10.57000	99.84338			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	104.86700	10.00000	104.83900			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.33483		100.36769			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				99.30565		99.33594			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			9.70000	99.95428	9.67500	99.96680			0.00	0	1,500,000,000
Total AB013 SPOT									0.00	0	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 AB013										0.00	0	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.60135	100.00000	9.57731				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	102.84309	10.84000	102.81310				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.16229	100.00000	10.13683				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	99.72917	11.37000	99.69872				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	9.65238	100.00000	9.62847				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.39168	11.81000	88.36310				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	9.73720	100.00000	9.71308				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	13.94613	100.00000	13.91121				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	17.31011	100.00000	17.28263				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	11.48764	100.00000	11.45888				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	14.16218	100.00000	14.13049				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				100.60347		100.57836				0.00	0	0
Total AB08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.14500	103.37871	9.14000	103.35421				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	105.65100	10.00000	105.62300				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			3.10000	279.89144	3.10000	279.83558				0.00	0	10,000,000
Total ABCPI3 SPOT										0.00	0	10,000,000
Total For ABCPI3										0.00	0	10,000,000
ABFN07 On 17/03/2018 Spot Bond				102.05914		102.03586				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				102.91024		102.88611				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.72220		101.69647				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.60007		99.57633				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				101.05972		101.03157				0.00	13,274,200,000	13,274,200,000
Total ABFN11 SPOT										0.00	13,274,200,000	13,274,200,000
Total For ABFN11										0.00	13,274,200,000	13,274,200,000
ABFN12 On 09/04/2019 Spot Bond				100.80003		100.79582				0.00	5,020,000,000	5,010,000,000
Total ABFN12 SPOT										0.00	5,020,000,000	5,010,000,000
Total For ABFN12										0.00	5,020,000,000	5,010,000,000
ABFN13 On 14/05/2020 Spot Bond				100.46901		100.44531				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.17003		100.14556				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.11892		100.09494				0.00	0	0
Total ABFN15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				99.62374		99.59897				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				100.47103		100.44775				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				101.47585		101.45073				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.70000	103.12321	11.67500	103.12842				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				97.90346		97.87418				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				99.16825		99.08062				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.12246		100.03291				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			10.95000	100.73574	10.92500	100.73427				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				99.20130		99.17086				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	30.46156	100.00000	30.38528				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				99.93086		99.90535				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	39.36211	100.00000	46.63739				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				98.24092		98.21067			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	30.41339	100.00000	30.33723			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				99.74451		99.71863			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				97.14204		97.11478			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				94.14697		94.11763			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				95.44408		95.35150			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			6.02000	144.32725	6.02000	144.28700			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.02000	127.17850	6.02000	127.14315			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	11.35294	100.00000	11.33371			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			7.27000	106.36430	7.27000	106.33120			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	5.59756	100.00000	5.58808			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			8.08000	109.06473	8.08000	109.02832			0.00	0	0
Total ABKI04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.14690	100.00000	9.12539				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				85.70037		85.65199				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.43000	188.55704	2.43000	188.52283				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	192.23966	2.17000	192.20613				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	205.74658	1.82000	205.71267				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			8.54125	92.66885	8.53625	92.65208				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			8.54125	92.66885	8.53625	92.65208				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				101.00943		100.98581				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				101.37659		101.35321				0.00	98,372,200	98,372,200
Total ABN55 SPOT										0.00	98,372,200	98,372,200
Total For ABN55										0.00	98,372,200	98,372,200
ABN58 On 16/07/2017 Spot Bond				100.99710		100.97195				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			3.04000	119.05957	3.04000	119.03595				0.00	0	0
Total ABN61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.77000	175.16769	2.77000	175.13430				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			2.68000	227.44062	2.68000	227.39782				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			9.98000	90.01498	9.95000	90.11572				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				117.03000		116.96000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.12650		102.05855				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				112.09000		112.02000				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				127.45500		127.45500				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	107.29410	9.63000	107.26638				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				116.29000		116.22000				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			10.19500	103.71015	10.16500	103.86795				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			9.22500	94.42756	9.19500	94.49960				0.00	0	0
Total ABN80 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN80									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.74000	100.40871	10.71000	100.55778			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				101.87933		101.85416			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				100.63246		100.60693			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			8.54500	105.67985	8.54000	105.66045			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			9.35000	103.82377	9.32000	103.89874			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.47000	102.01173	9.44500	102.05355			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	102.74746	9.20000	102.72193			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			9.93000	101.67795	9.90000	101.77010			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			9.19000	103.01135	9.16000	103.07871			0.00	0	0
Total ABS14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.66000	103.25700	9.63000	103.36005			2,223,732,000,000.00	230,200,000	85,200,000
Total ABS15 SPOT									2,223,732,000,000.00	230,200,000	85,200,000
Total For ABS15									2,223,732,000,000.00	230,200,000	85,200,000
ABS16 On 11/11/2025 Spot Bond			10.25000	103.80580	10.22000	103.94853			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.99000	100.84692	10.96000	101.00078			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.93000	103.66049	9.90000	103.77507			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			9.21000	99.09750	9.18500	99.14108			2,239,872,000,000.00	243,200,000	90,000,000
Total ABS6 SPOT									2,239,872,000,000.00	243,200,000	90,000,000
Total For ABS6									2,239,872,000,000.00	243,200,000	90,000,000
ABS7 On 11/09/2026 Spot Bond			10.30000	95.04940	10.27000	95.19190			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.80360	100.00000	12.77495			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			3.29000	276.88701	3.29000	276.83032			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			2.52000	143.86012	2.52000	143.83361			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	0.04446	100.00000	0.04433			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	38.59378	100.00000	38.49821			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				86.65284		86.63921			0.00	0	0
Total ACL047 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL047									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.67503		100.64866			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.67503		100.64866			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.67818		100.65168			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.67818		100.65168			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				100.67189		100.64564			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	105.65100	10.00000	105.62300			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				101.75989		101.73294			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				101.80449		101.77685			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				101.82237		101.79445			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				101.78648		101.75912			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				101.70600		101.67987			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			9.49000	103.07526	9.46500	103.11011			0.00	0	0
Total ACL104 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL104										0.00	0	0
ACL11€ 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
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				207.92100		206.47951				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				208.00089		206.55823				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				101.74179		101.71511				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ 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
ACL13€ 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
ACL13€ On 30/07/2017 Spot Bond				100.66754		100.64134				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.77477		100.74928				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.65100	10.00000	105.62300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				101.74720		101.72044				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.75406		101.72920				0.00	0	0
Total ACL151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.71512		101.68886				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				101.65221		101.62692				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	104.42200	10.23000	104.39323				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/06/2017 Spot Bond				106.78120		106.71190				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			9.83000	101.68893	9.80500	101.71298				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				101.70965		101.68347				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	130.64929	1.75000	130.62803				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				101.69707		101.67108				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				101.74198		101.71530				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				101.65213		101.62684				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				101.80239		101.77516				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.92401		101.89996				0.00	0	0
Total ACL182 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL182									0.00	0	0
ACL182 On 20/06/2019 Spot Bond				103.07687		103.05151			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				101.89617		101.87055			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				101.73281		101.70627			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL185 On 20/09/2020 Spot Bond				101.75426		101.72739			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.77760		101.75037			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL188 On 20/09/2022 Spot Bond				101.78308		101.75577			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.78308		101.75577			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.88568		101.85679			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.70600		101.67987			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.87132		101.84264			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				102.17145		102.14521			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.88568		101.85679			0.00	0	0
Total ACL199 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.81363		101.78585				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				101.81363		101.78585				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				146.86386		145.84420				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				147.85788		146.83102				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.60366		101.57912				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.09023		100.00827				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.63770		101.61263				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.33756		100.30983				0.00	1,425,000,000	1,425,000,000
Total ACL213 SPOT										0.00	1,425,000,000	1,425,000,000
Total For ACL213										0.00	1,425,000,000	1,425,000,000
ACL214 On 20/09/2020 Spot Bond				93.54158		93.50990				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.61793		101.59317				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.61616		101.59141				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.72565		101.69922				0.00	0	0
Total ACL217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.29635		100.27060				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				100.78097		100.75472				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				100.77003		100.74417				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				101.71844		101.69213				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.69150		101.66560				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				102.07049		102.04377				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	47.75215	100.00000	47.63390				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	47.75215	100.00000	47.63390				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00952		99.98406				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				99.74471		99.71883				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	41.16719	100.00000	41.06411				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	94.86543	100.00000	94.39110				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	21.66990	100.00000	21.61623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	6.26959	100.00000	6.25406				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				100.93633		100.91149				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				100.96634		100.94068				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C:On 18/10/2018 Spot Bond				101.06626		101.03788				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				100.90634		100.88232				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				100.91635		100.89206				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				101.16615		101.13504				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				101.11626		101.08651				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				101.52434		101.48343				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C On 18/04/2019 Spot Bond				101.37531		101.33848				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	40.28705	100.00000	40.17205				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	13.43290	100.00000	13.39455				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.73928	100.00000	11.70576				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	9.56228	100.00000	9.53498				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			9.25000	102.60357	9.22500	102.62345				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			10.36000	109.63540	10.33000	109.74478				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			9.72000	99.78796	9.69000	99.91337				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	15.17897	100.00000	15.14520				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			10.63000	97.94539	10.59000	98.18997				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			3.02500	178.31540	3.02500	178.28017				0.00	0	4,690,200,000
Total AIRL01 SPOT										0.00	0	4,690,200,000
Total For AIRL01										0.00	0	4,690,200,000
APF01 On 26/09/2017 Spot Bond				101.62532		101.60134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.55005		101.52365				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				100.43596		100.41121				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				100.86440		100.83796				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	60.58968	100.00000	60.43964				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	58.73848	100.00000	58.59139				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	21.23608	100.00000	21.18290				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	21.23608	100.00000	21.18290				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	4.42380	100.00000	4.41596				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	0.06516	100.00000	0.06508				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	12.34169	100.00000	12.31113				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	22.34399	100.00000	22.28867				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				103.74771		103.72611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006: 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
ASN008: 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
ASN010: On 20/03/2019 Spot Bond				101.65219		101.62690				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				102.11701		102.08427				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				98.86000		98.80000				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				116.12887		116.06606				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			2.93000	246.61263	2.93000	246.56456				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				100.39588		100.36804				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				96.33420		96.26396				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.35693		100.33177				0.00	400,000,000	100,000,000
Total ASN036 SPOT										0.00	400,000,000	100,000,000
Total For ASN036										0.00	400,000,000	100,000,000
ASN036 On 07/12/2033 Spot Bond			2.94500	219.85887	2.94500	219.81592				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 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				100.97764		100.95300				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				100.85455		100.82838				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				100.67024		100.64428				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				100.65784		100.63230				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				99.35017		99.34871				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				99.88545		99.86239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				101.68559		101.66178				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				100.43813		100.41324				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 20/07/2018 Spot Bond				92.61479		92.59029				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				101.94085		101.91110				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				101.66988		101.64431				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				101.88805		101.86297				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN082 On 20/06/2020 Spot Bond				101.37597		101.34813				0.00	0	15,500,000
Total ASN083 SPOT										0.00	0	15,500,000
Total For ASN083										0.00	0	15,500,000
ASN083 On 03/09/2020 Spot Bond				99.81188		99.78484				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				101.43504		101.41064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				106.35411		106.14182				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				101.14719		101.12261				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.83847		100.81285				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.36991		100.34453				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				69.30032		69.34174				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				99.85337		99.82879				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				101.71498		101.68872				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				102.03461		102.00944				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN114 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 27/01/2018 Spot Bond				100.70415		100.67971				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN119 On 20/12/2020 Spot Bond				102.17225		102.13892				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				101.68365		101.65787				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				99.99987		99.97585				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00892		99.98511				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				99.99988		99.97626				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				99.83087		99.80650				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				99.83228		99.80811				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				102.15432		102.12127				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				81.62000		81.75000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13:On 31/01/2022 Spot Bond			3.25000	139.13773	3.25000	139.10934				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14:On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14:On 31/12/2018 Spot Bond				81.62000		81.74885				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14:On 20/06/2017 Spot Bond				101.67011		101.64454				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14:On 20/06/2020 Spot Bond				104.35713		104.33166				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14:On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14:On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14:On 04/05/2021 Spot Bond				100.46727		100.44152				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14:On 04/05/2021 Spot Bond				100.46727		100.44152				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14:On 31/01/2022 Spot Bond			3.29500	138.85250	3.29500	138.82399				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15:On 31/05/2021 Spot Bond				102.28397		102.32195				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15:On 04/05/2021 Spot Bond				99.85018		99.82506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15:On 31/03/2031 Spot Bond			3.67000	160.95665	3.67000	160.92206				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15:On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15:On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15:On 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
ASN16:On 08/08/2021 Spot Bond				100.43085		100.40487				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16:On 19/08/2021 Spot Bond				100.10425		100.01653				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16:On 26/02/2017 Spot Bond				99.93170		99.90896				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN16: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
ASN16: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
ASN16:On 20/06/2021 Spot Bond				101.81358		101.78579				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: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
ASN17:On 30/05/2017 Spot Bond				99.90863		99.88582				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN173 On 02/12/2019 Spot Bond				99.85993		99.83642				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 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
ASN176 On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	64.86753	100.00000	64.70690				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	64.92500	100.00000	64.76423				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	64.66636	100.00000	64.50623				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	98.25819	100.00000	97.99962				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	44.98290	100.00000	44.87151				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN751 On 20/09/2020 Spot Bond			100.00000	4.14398	100.00000	4.13371				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN891 On 02/10/2018 Spot Bond			100.00000	31.26911	100.00000	31.19168				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				101.73389		101.71072				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			9.12500	104.89688	9.10000	104.90796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.06040		101.03811				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				99.49551		99.47196				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	31.97711	100.00000	31.89792				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				99.44939		99.42544				0.00	0	50,000,000
Total BAW18 SPOT										0.00	0	50,000,000
Total For BAW18										0.00	0	50,000,000
BAW19 On 05/12/2020 Spot Bond			10.55000	99.07696	10.52000	99.13895				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.17000	100.50899	10.14000	100.59584				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	103.89479	9.30000	103.86870				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				102.03460		102.00942				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	56.53808	100.00000	56.39808				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				102.00259		101.97795				0.00	0	300,000,000
Total BAW24 SPOT										0.00	0	300,000,000
Total For BAW24										0.00	0	300,000,000
BAW3 On 02/10/2017 Spot Bond				102.27936		102.25581				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			9.29500	104.31039	9.29000	104.28724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.13089	101.38701	12.12711	101.35686				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			12.28888	68.39593	12.28812	68.37337				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			12.07000	101.35609	12.06500	101.32429				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				101.62486		101.59327				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.99500	100.54753	11.99000	100.51737				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				101.67464		101.64271				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.70000	99.57108	11.67500	99.56989				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.63200		101.60089				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.66720		101.63541				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.80220		100.76839				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.11380		99.11380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.45104		100.41733				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				97.39417		97.39417				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				101.66754		101.63575				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.61862		101.58779				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				101.61862		101.58779				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				101.66765		101.63586				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				101.42103		101.39405				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				101.75715		101.72292				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				101.78739		101.75325				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				101.42067		101.39369				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				101.78751		101.75338				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			14.36957	102.00159	14.37543	101.96158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYB04 SPOT									0.00	0	0
Total For BAYB04									0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.12505		102.08431			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.12486		102.08412			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				102.12495		102.08421			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				102.19500		102.15289			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				101.87873		101.84281			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	21.42063	100.00000	21.36759			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	19.49518	100.00000	19.44691			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	12.03406	100.00000	12.00426			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	12.05252	100.00000	12.02233			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	14.54976	100.00000	14.51372			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	12.60711	100.00000	12.57590			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC116L On 24/02/2017 Spot Bond			100.00000	100.00000	100.00000	99.72678			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BC116U SPOT										0.00	0	0
Total For BC116U										0.00	0	0
BC117L On 02/05/2017 Spot Bond			100.00000	84.49074	100.00000	84.29561				0.00	0	0
Total BC117U SPOT										0.00	0	0
Total For BC117U										0.00	0	0
BC118L On 15/05/2017 Spot Bond			100.00000	82.02247	100.00000	81.83857				0.00	0	0
Total BC118U SPOT										0.00	0	0
Total For BC118U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.75206		100.72916				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.07269		101.04978				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				100.71943		100.69613				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				101.06212		101.03782				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.23801		100.21502				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	21.18241	100.00000	21.12996				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	21.18241	100.00000	21.12996				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			2.40000	196.95875	2.40000	196.92310				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			8.81000	171.46966	8.81000	171.42916				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			8.81000	171.99132	8.81000	171.95070				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.19500	95.46010	9.16500	95.63294				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.35000	101.67227	8.32500	101.67466				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.60657	100.00000	8.58502				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.44789	100.00000	7.42923				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	7.44789	100.00000	7.42923				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	7.90128	100.00000	7.88149				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00008	100.00000	0.00008				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	10.57129	100.00000	10.54481				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	14.60148	100.00000	14.56492				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG42A1 On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A2 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 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	103.91425	8.98000	103.88881				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
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	95.05208	100.00000	94.80519				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	95.05208	100.00000	94.80519				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				100.82434		100.73391				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			10.89000	102.74054	10.86500	102.76828				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				101.17275		101.14377				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			11.09000	97.95940	11.06500	97.99073				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			11.45000	99.51524	11.42000	99.56959				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				99.86275		99.83433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.02000	98.94871	11.99000	99.03482				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				99.80031		99.77168				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			11.45000	104.49307	11.42000	104.54736				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.55252		100.52199				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			11.83000	105.70858	11.80000	105.77342				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.12239		100.03282				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.87000	99.68357	11.84000	99.75377				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				100.64408		100.61351				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.05787		100.03590				0.00	0	120,000,000
Total BID04 SPOT										0.00	0	120,000,000
Total For BID04										0.00	0	120,000,000
BID05 On 26/06/2019 Spot Bond				100.44773		100.42322				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			9.15000	100.73084	9.12500	100.75774				0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				102.79060		102.75872				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC152 On 17/05/2017 Spot Bond				98.23394		98.21240				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC154 On 28/02/2017 Spot Bond				99.91561		99.89451				0.00	0	0
Total BTC154 SPOT										0.00	0	0
Total For BTC154										0.00	0	0
BTC156 On 02/03/2017 Spot Bond				97.41252		97.41973				0.00	0	0
Total BTC156 SPOT										0.00	0	0
Total For BTC156										0.00	0	0
BTC157 On 06/03/2017 Spot Bond				99.78921		99.76813				0.00	0	0
Total BTC157 SPOT										0.00	0	0
Total For BTC157										0.00	0	0
BTC158 On 07/03/2017 Spot Bond				99.76795		99.74685				0.00	0	0
Total BTC158 SPOT										0.00	0	0
Total For BTC158										0.00	0	0
BTC159 On 14/03/2017 Spot Bond				99.61961		99.59848				0.00	0	0
Total BTC159 SPOT										0.00	0	0
Total For BTC159										0.00	0	0
BTC160 On 03/04/2017 Spot Bond				99.51751		99.49071				0.00	0	0
Total BTC160 SPOT										0.00	0	0
Total For BTC160										0.00	0	0
BTC161 On 05/04/2017 Spot Bond				99.15450		99.13336				0.00	0	0
Total BTC161 SPOT										0.00	0	0
Total For BTC161										0.00	0	0
BTC162 On 10/04/2017 Spot Bond				99.04942		99.02829				0.00	0	0
Total BTC162 SPOT										0.00	0	0
Total For BTC162										0.00	0	0
BTC163 On 03/05/2017 Spot Bond				98.56409		98.54298				0.00	0	0

Contract 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				98.42545		98.40445				0.00	0	0
Total BTC164 SPOT										0.00	0	0
Total For BTC164										0.00	0	0
BTC164 On 17/05/2017 Spot Bond				98.27388		98.25283				0.00	0	0
Total BTC165 SPOT										0.00	0	0
Total For BTC165										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.47916		101.45399				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				101.52635		101.50036				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				101.64941		101.62479				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.10211		100.01490				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				100.37179		100.34627				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				100.38117		100.35499				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	12.00053	100.00000	11.97081				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	12.00053	100.00000	11.97081				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	12.03433	100.00000	12.00453				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164U On 01/10/2021 Spot Bond			100.00000	12.03433	100.00000	12.00453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	45.34411	100.00000	45.23183				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	18.99985	100.00000	18.95280				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			15.40000	99.96361	15.37500	99.95442				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				102.04876		102.01813				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			13.20000	97.97260	13.17500	97.97887				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			8.65500	102.69877	8.65000	102.67604				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.90649		97.87384				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			12.90000	96.20483	12.87500	96.22235				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				101.15112		101.11750				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			10.15000	98.14804	10.12000	98.19932				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.11045		100.02057				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				100.61313		100.58599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.48243		100.45646			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.45000	105.53890	10.42000	105.61065			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			10.61500	110.98363	10.58500	111.09583			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			10.74000	106.67442	10.71000	106.79745		15,036,000,000,000.00	1,400,000,000	350,000,000	
Total CCT02 SPOT								15,036,000,000,000.00	1,400,000,000	350,000,000	
Total For CCT02								15,036,000,000,000.00	1,400,000,000	350,000,000	
CCT03 On 15/03/2025 Spot Bond			10.69000	107.47641	10.66000	107.60769			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				102.89168		102.86577			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.65080	10.00000	105.62320			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.08938		101.05883			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				101.89841		101.86901			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				100.95387		100.92363			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	34.45303	100.00000	34.36676			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	45.55755	100.00000	45.44473			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	44.42834	100.00000	44.31833				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				101.41053		101.37802				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.50779		100.47699				0.00	0	70,000,000
Total CGR23 SPOT										0.00	0	70,000,000
Total For CGR23										0.00	0	70,000,000
CGR24 On 08/02/2021 Spot Bond				100.55027		100.51678				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				101.81775		101.78665				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				101.45544		101.43069				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				99.91233		99.88283				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				100.40910		100.38449				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.52252		100.49077				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR30 On 08/05/2017 Spot Bond			100.00000	83.33333	100.00000	83.14351				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				101.45637		101.42870				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				101.50540		101.47677				0.00	0	0

Contract 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				101.56197		101.53224				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				99.89322		99.86634				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				99.88510		99.85622				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	27.18130	100.00000	27.11400				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				100.72544		100.69720				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				100.74347		100.71449				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				100.77237		100.74223				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	101.48212	10.11000	101.45447				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	134.90197	3.14000	134.87496				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			3.22000	135.86098	3.22000	135.83335				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	105.65100	10.00000	105.62300				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	105.65100	10.00000	105.62300				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	99.97611				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	92.93169	13.50000	92.89870				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	100.00000	9.35000	99.97517				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.50925		101.48543				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.49322		101.46888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.51347		101.48979				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.51347		101.48979				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.51347		101.48979				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.49688		101.47228				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.63000	104.04645	9.60500	104.06573				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.70736		100.68329				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				102.51839		102.49253				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.73499		101.70975				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.67011		101.64454				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.72567		101.70036				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.04568		100.02295				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				99.92066		99.89388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				101.75625		101.73129				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				102.12664		102.10308				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				100.43548		100.41092				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00371		99.98028				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				101.68515		101.65721				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				101.65262		101.62441				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				102.24181		102.21878				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	105.65100	10.00000	105.62300				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				101.44700		101.41887				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				101.63686		101.60893				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				101.57034		101.54210				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.88021		101.85140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.55770		101.52956				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.66522		101.63792				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				101.58880		101.56071				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				154.78922		154.78922				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				102.24820		102.22098				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				155.36166		155.36166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				154.09803		154.09803				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				154.94219		154.94219				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.28006		100.25284				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.26000	95.54543	11.23000	95.63508				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.78000	97.06045	11.75000	97.15136				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				101.52801		101.50102				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.90710		101.87788				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.27471		100.24802				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.81192		100.78630				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.68443		100.65673				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.79962	8.80500	102.77516				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.81862		100.79278				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.77252		101.74538				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.79947		101.77191				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.90343		101.87426				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.81384		101.78605				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.95749		101.92749				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.52801		101.50102				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				133.42329		133.42329				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				100.67311		100.64703				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				102.16732		102.13407				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				101.53561		101.50848				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				102.02897		101.99787				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				101.61616		101.59141				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				101.85312		101.82473				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				100.66771		100.64185				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				101.49761		101.47117				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				100.63311		100.60863				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.66467		100.63886				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				100.80774		100.78226				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				101.57669		101.55255				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			10.44000	105.10035	10.41000	105.21891				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				101.69783		101.67183				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				100.54969		100.51997				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			12.58000	107.44348	12.55000	107.54697				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				100.56896		100.53816				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			12.61000	101.09115	12.58000	101.18741				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	105.26284	10.02000	105.23442				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.56896		100.53816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.79751		100.77070				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				83.82055		83.78052				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				101.67534		101.64969				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				101.70587		101.67975				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				101.70604		101.67992				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				101.58425		101.55623				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			9.85000	104.36979	9.82000	104.44085				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				101.35109		101.32679				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				101.85873		101.83025				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	102.48308	10.98000	102.45282				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	104.75368	11.00000	104.72269				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				101.88521		101.85632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.79399		100.76973				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			12.37000	103.58264	12.34000	103.69166				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				102.04318		102.01185				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				101.70575		101.67962				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				100.84027		100.81196				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				101.80476		101.77711				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				101.63423		101.60922				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				101.71485		101.68859				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				99.86247		99.83936				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.84074		101.81254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				102.81795		102.78336				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.26613		100.24031				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.26479		100.23910				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				101.71474		101.68848				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				101.43679		101.41145				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				101.43679		101.41145				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.03272		100.05863				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				98.25758		98.25758				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				101.72372		101.69732				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				101.11580		101.08605				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.88528		101.85638				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				101.89425		101.86522				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				101.12078		101.09090				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				101.86733		101.83872				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				102.20804		102.17416				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				101.95704		101.92703				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				101.18553		101.15388				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	112.57574	4.00000	112.57574				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				101.86893		101.83951				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				102.04675		102.01536				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	46.99584	7.01000	46.98712				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				102.06468		102.03302				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				101.03017		100.99525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				110.54730		102.67657				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				106.51000		102.47398				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				107.56110		102.67657				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				105.12440		105.09624				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				107.33250		102.41229				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				101.93945		101.90973				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.24611		100.21944				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				102.42307		102.38585				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				113.65246		113.65246				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				116.14307		116.14307				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				115.25712		115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				121.52148		121.52148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				114.44471		114.44471				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				101.57505		101.55158				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				101.87634		101.84758				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				101.79557		101.76807				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				100.57984		100.55299				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				115.41678		115.41678				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				103.31659		103.26545				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				100.02613		100.00001				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			10.52000	105.61473	10.49000	105.68744				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				101.05740		101.03588				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				101.30627		101.28555				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				101.14567		101.12443				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN448 On 20/09/2017 Spot Bond				101.28336		101.26380				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 20/06/2017 Spot Bond				101.32635		101.30612				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				101.26545		101.24616				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN451 On 31/01/2022 Spot Bond			3.92000	134.95956	3.92000	134.92957				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			5.89000	97.14201	5.89000	97.11525				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.53000	99.64243	5.53000	99.61595				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.00008		99.97419				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				102.10430		102.07203				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.18612		100.16022				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				99.89979		99.87465				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 20/06/2017 Spot Bond				101.43913		101.41714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN46(On 29/11/2021 Spot Bond				99.90087		99.87599				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond				100.26249		100.23400				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46(On 16/02/2022 Spot Bond			11.02000	100.35062	10.99000	100.43375				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46(On 23/02/2018 Spot Bond			100.00000	51.32853	100.00000	100.00000				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				196.69466		197.20436				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			9.19500	95.46010	9.16500	95.63294				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			8.81000	171.46966	8.81000	171.42916				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			8.81000	171.99132	8.81000	171.95070				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0(On 20/06/2017 Spot Bond				101.71504		101.68877				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0(On 10/07/2017 Spot Bond				101.21424		101.18761				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0(On 20/06/2017 Spot Bond				101.73300		101.70647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1(On 24/07/2017 Spot Bond				100.81192		100.78630				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1(On 20/03/2018 Spot Bond				101.60007		101.57558				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1(On 20/06/2019 Spot Bond				101.67011		101.64453				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				100.12403		100.09694				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				101.67004		101.64447				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				101.73270		101.70616				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.32000		100.29441				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.08060		101.05329				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			8.77000	102.25127	8.76500	102.23312				0.00	0	980,000,000
Total COJ04 SPOT										0.00	0	980,000,000
Total For COJ04										0.00	0	980,000,000
COJ05 On 05/06/2023 Spot Bond			9.80000	113.76048	9.77000	113.87884		19,600,000,000,000.00		2,000,000,000	1,000,000,000	
Total COJ05 SPOT								19,600,000,000,000.00		2,000,000,000	1,000,000,000	
Total For COJ05								19,600,000,000,000.00		2,000,000,000	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			10.06000	106.92827	10.03000	106.99921				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.98000	104.70856	10.95000	104.85373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.33000	101.36705	10.30000	101.48957				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			10.50500	97.41320	10.47500	97.51347				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.52000	95.85659	11.49000	96.00192			4,608,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT									4,608,000,000,000.00	400,000,000	100,000,000	
Total For COT02									4,608,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.54000	89.13395	11.51000	89.27606			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	18.86698	100.00000	18.82026			0.00	0	0	
Total CPL01U SPOT									0.00	0	0	
Total For CPL01U									0.00	0	0	
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total CPL021 SPOT									0.00	0	0	
Total For CPL021									0.00	0	0	
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total CPL022 SPOT									0.00	0	0	
Total For CPL022									0.00	0	0	
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total CPL024 SPOT									0.00	0	0	
Total For CPL024									0.00	0	0	
CPL02L On 12/03/2020 Spot Bond			100.00000	15.49776	100.00000	15.45939			0.00	0	0	
Total CPL02U SPOT									0.00	0	0	
Total For CPL02U									0.00	0	0	
CPL03L On 12/12/2018 Spot Bond			100.00000	32.63176	100.00000	32.55095			0.00	0	0	
Total CPL03U SPOT									0.00	0	0	
Total For CPL03U									0.00	0	0	
CPL05L On 30/10/2018 Spot Bond			100.00000	29.01137	100.00000	28.93953			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	31.81272	100.00000	33.71350			0.00	0	0
Total CPL06U SPOT									0.00	0	0
Total For CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.82500	96.34994	11.79500	96.50452			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	45.99558	100.00000	45.88167			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	39.56262	100.00000	39.46465			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	46.57028	100.00000	46.45495			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			8.32000	101.96860	8.31500	101.94846			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	102.79599	6.86000	102.77683			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				101.99281		101.96991			0.00	0	0
Total DENG62 SPOT									0.00	0	0
Total For DENG62									0.00	0	0
DENG6 On 03/03/2017 Spot Bond				99.84882		99.82699			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				99.90666		99.88336			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				100.42087		100.39756			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				98.52248		98.50138			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG66 SPOT									0.00	0	0
Total For DENG66									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.20568		101.17982			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	62.54214	100.00000	62.38727			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	62.54214	100.00000	62.38727			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	87.94516	100.00000	87.77439			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				102.16367		102.13048			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				101.20746		101.16895			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				67.74010		67.67856			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			9.62000	99.61864	9.59000	99.69571			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			9.29000	100.83982	9.26500	100.87808		5,867,564,000,000.00		631,600,000	259,700,000
Total DV22 SPOT								5,867,564,000,000.00		631,600,000	259,700,000
Total For DV22								5,867,564,000,000.00		631,600,000	259,700,000
DV22/R On 07/02/2020 Spot Bond			100.00000	18.07492	100.00000	18.03447			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			9.93000	100.23161	9.90000	100.33897		3,062,412,000,000.00		308,400,000	225,308,700
Total DV23 SPOT								3,062,412,000,000.00		308,400,000	225,308,700
Total For DV23								3,062,412,000,000.00		308,400,000	225,308,700
DV23/R On 27/02/2023 Spot Bond			100.00000	10.62320	100.00000	10.59982			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	10.62320	100.00000	10.59982			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.04000	98.42964	10.01000	98.54959			46,184,000,000.00	4,600,000	1,700,000
Total DV24 SPOT									46,184,000,000.00	4,600,000	1,700,000
Total For DV24									46,184,000,000.00	4,600,000	1,700,000
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15696	9.69000	100.13078			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15696	9.69000	100.13078			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.03000	94.06039	10.99000	94.28394			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	100.16345	10.10000	100.13619			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.16345	10.10000	100.13619			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	99.97866			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				108.49196		108.46824			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				101.52548		101.50249			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				108.15212		108.12836			0.00	0	0
Total DVC024 SPOT									0.00	0	0
Total For DVC024									0.00	0	0
DVC02 On 24/08/2017 Spot Bond			100.00000	75.00000	100.00000	100.00000			0.00	0	0
Total DVC027 SPOT									0.00	0	0
Total For DVC027									0.00	0	0
DVC02 On 19/02/2018 Spot Bond			100.00000	51.20000	100.00000	100.00000			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC25 On 29/08/2017 Spot Bond				99.98908		99.96807			0.00	0	0
Total DVC25 SPOT									0.00	0	0
Total For DVC25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC26 On 29/11/2017 Spot Bond				99.91439		99.89285			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				101.50280		101.47958			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				101.21053		101.18714			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.23431		100.21180			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				99.90956		99.88682			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				99.90604		99.88244			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			8.64000	115.03060	8.61500	115.08327			0.00	0	0
Total E170 SPOT									0.00	0	0
Total For E170									0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	19.54411	100.00000	19.50039			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			9.50000	104.72432	9.47500	104.76261			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			9.66000	104.73292	9.63000	104.82376			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.98000	104.32002	9.95000	104.44134			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			3.19000	106.64890	3.19000	106.62730			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.89498		100.85994			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				100.72722		100.69895			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.65345	100.00000	17.60973			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			2.78000	102.96989	2.76500	103.19348			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	111.99355	2.25000	111.97374			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	129.67401	2.69000	129.64950			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.69000	116.65834	2.69000	116.63631			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			2.69000	115.59906	2.69000	115.57721			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.74000	107.49994	2.74000	107.47952			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.77000	103.47039	2.75500	103.68557			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL36/12 On 31/01/2036 Spot Bond			2.25000	111.99355	2.25000	111.97374			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			9.85000	102.79431	9.82000	102.85371			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			9.73000	108.15022	9.70000	108.22229			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			10.59000	100.40760	10.56000	100.52504			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.81500	96.13160	10.77500	96.19542			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			11.08000	102.07975	11.04000	102.20809			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			10.69000	100.33149	10.66000	100.39795			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				99.90814		99.88500			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				100.45564		100.43116			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				100.09842		100.01207			0.00	0	0
Total EPF006 SPOT									0.00	0	0
Total For EPF006									0.00	0	0
EPF007 On 02/09/2020 Spot Bond				99.86065		99.83727			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				101.86911		101.84408			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF009 On 30/03/2018 Spot Bond				101.34529		101.32160			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				100.43727		100.41244			0.00	0	0
Total EPF010 SPOT									0.00	0	0
Total For EPF010									0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	25.89143	100.00000	25.82731			0.00	0	0
Total EPF011U SPOT									0.00	0	0
Total For EPF011U									0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	10.60513	100.00000	10.57887			0.00	0	0
Total EPF021U SPOT									0.00	0	0
Total For EPF021U									0.00	0	0
EPFC24 On 22/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EPFC24 SPOT									0.00	0	0
Total For EPFC24									0.00	0	0
EPFC26 On 06/03/2017 Spot Bond				104.27188		104.24892			0.00	0	0
Total EPFC26 SPOT									0.00	0	0
Total For EPFC26									0.00	0	0
EPFC27 On 06/09/2017 Spot Bond				99.77927		101.86193			0.00	0	0
Total EPFC27 SPOT									0.00	0	0
Total For EPFC27									0.00	0	0
EPFC28 On 04/05/2017 Spot Bond				100.39810		100.37623			0.00	0	0
Total EPFC28 SPOT									0.00	0	0
Total For EPFC28									0.00	0	0
EPFC29 On 06/11/2017 Spot Bond				100.43140		100.40827			0.00	0	0
Total EPFC29 SPOT									0.00	0	0
Total For EPFC29									0.00	0	0
EPFC30 On 02/03/2018 Spot Bond			100.00000	35.05160	100.00000	100.00000			0.00	0	0
Total EPFC30 SPOT									0.00	0	0
Total For EPFC30									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.81061		100.78338			0.00	0	310,000,000
Total EQS05 SPOT									0.00	0	310,000,000
Total For EQS05									0.00	0	310,000,000
EQS05/JIBAR On 25/04/2017 Spot Bond			100.00000	88.02769	100.00000	87.82105			0.00	0	0
Total EQS05/JIBAR SPOT									0.00	0	0
Total For EQS05/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS06 On 09/04/2018 Spot Bond				96.79304		96.76084				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			12.70000	99.15078	12.67500	99.14196				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				99.71516		99.68695				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	32.07851	100.00000	31.99907				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	32.19061	100.00000	32.11090				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
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.17860		100.15377				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.17792		100.15246				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.18795		100.16179				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.19627		100.16818				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	105.65100	10.00000	105.62300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.17222		100.14834			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.17012		100.14654			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.16562		100.14268			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.37795		100.35443			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.17849		100.15370			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				100.67662		100.65263			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.17672		100.15217			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			8.40000	104.12167	8.37500	104.12534		733,009,200,000,000.00	87,263,000,000	43,412,900,000	
Total ES18 SPOT								13,009,200,000,000.00	87,263,000,000	43,412,900,000	
Total For ES18								13,009,200,000,000.00	87,263,000,000	43,412,900,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.20522	9.25000	103.17959		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.21000	104.35612	9.18000	104.46791			92,850,206,076,000.00	10,081,455,600	2,503,900,000
Total ES23 SPOT									12,850,206,076,000.00	10,081,455,600	2,503,900,000
Total For ES23									12,850,206,076,000.00	10,081,455,600	2,503,900,000
ES23/R On 25/01/2023 Spot Bond			10.00000	100.81196	10.00000	100.78478			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			9.78000	91.65307	9.75000	91.79382			303,535,992,000,000.00	31,036,400,000	22,689,400,000
Total ES26 SPOT									13,535,992,000,000.00	31,036,400,000	22,689,400,000
Total For ES26									13,535,992,000,000.00	31,036,400,000	22,689,400,000
ES26/R On 02/04/2026 Spot Bond			7.85000	103.11477	7.85000	103.09297			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			10.46000	80.28299	10.43000	80.45309			239,937,814,000,000.00	118,540,900,000	59,819,400,000
Total ES33 SPOT									19,937,814,000,000.00	118,540,900,000	59,819,400,000
Total For ES33									19,937,814,000,000.00	118,540,900,000	59,819,400,000
ES33/R On 15/09/2033 Spot Bond			7.50000	103.34984	7.50000	103.32882			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			10.61000	84.41241	10.57500	84.64623			660,031,124,000,000.00	62,208,400,000	30,563,899,600
Total ES42 SPOT									10,031,124,000,000.00	62,208,400,000	30,563,899,600
Total For ES42									10,031,124,000,000.00	62,208,400,000	30,563,899,600
ES42/R On 25/04/2042 Spot Bond			8.50000	102.82931	8.50000	102.80580			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				100.18010		100.09401			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				98.22985		98.14033			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	29.64069	100.00000	29.56646			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	29.73278	100.00000	29.65832			0.00	0	0
Total FIF02U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	29.84999	100.00000	29.77524				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	29.96719	100.00000	29.89215				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.01401		100.04637				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				99.90635		99.88281				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				99.98117		99.95887				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				99.93070		99.90747				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				99.90530		99.88152				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				101.47751		101.45237				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				102.21700		102.19217				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				100.38686		100.36212				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.28426		100.25951				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	6.11197	100.00000	6.09946				0.00	0	0
Total FMLA1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.38160	100.00000	0.38064			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	0.38160	100.00000	0.38064			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.16324	100.00000	11.13529			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	10.87375	100.00000	10.84652			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
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
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.60000	99.69606	9.57500	99.71090			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB09 On 10/06/2017 Spot Bond				101.64568		101.62393			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				103.07828		103.05351			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				102.21657		102.19099			0.00	0	0
Total FRB12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				98.17526		98.14683				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			11.05000	98.77559	11.02000	98.84436				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				103.15631		103.12766				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				101.24456		101.21466				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				101.40199		101.37180				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	12.26378	100.00000	12.23342				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				101.64779		101.61685				0.00	0	10,000,000
Total FRB18 SPOT										0.00	0	10,000,000
Total For FRB18										0.00	0	10,000,000
FRB19 On 14/04/2021 Spot Bond			11.75000	106.38137	11.72000	106.44544				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				102.87404		102.84392				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				99.99988		99.97092				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				102.41392		102.38338				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			10.50000	104.53710	10.47500	104.54900				0.00	0	0
Total FRB22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.85722		101.82892			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.00000	140.73466	3.00000	140.70690			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.34000	276.10279	3.29000	276.83032		734,800,000,000.00	220,000,000	120,000,000	
Total FRBI23 SPOT								734,800,000,000.00	220,000,000	120,000,000	
Total For FRBI23								734,800,000,000.00	220,000,000	120,000,000	
FRBI25 On 31/01/2025 Spot Bond			3.49000	115.25640	3.49000	115.23212		0.00	0	0	
Total FRBI25 SPOT								0.00	0	0	
Total For FRBI25								0.00	0	0	
FRBI28 On 31/03/2028 Spot Bond			3.64000	161.40830	3.64000	161.37375		0.00	0	10,000,000	
Total FRBI28 SPOT								0.00	0	10,000,000	
Total For FRBI28								0.00	0	10,000,000	
FRBI33 On 07/12/2033 Spot Bond			3.87000	195.70318	3.87000	195.66004		38,700,000,000,000.00	10,000,000,000	20,000,000,000	
Total FRBI33 SPOT								38,700,000,000,000.00	10,000,000,000	20,000,000,000	
Total For FRBI33								38,700,000,000,000.00	10,000,000,000	20,000,000,000	
FRBI46 On 31/03/2046 Spot Bond			3.93500	92.18475	3.93500	92.16428		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			3.92000	94.66550	3.89000	95.22839		0.00	0	0	
Total FRBI50 SPOT								0.00	0	0	
Total For FRBI50								0.00	0	0	
FRBZ0 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	
FRBZ0 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	
FRBZ0 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	95.05208	100.00000	94.80519		0.00	0	0	
Total FRC04U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC04U										0.00	0	0
FRC05I On 13/10/2018 Spot Bond			100.00000	31.22504	100.00000	31.14771				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06I On 31/12/2017 Spot Bond			100.00000	64.04961	100.00000	63.89100				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10I On 03/06/2021 Spot Bond				102.57902		102.54783				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10I On 20/06/2017 Spot Bond				101.97545		101.94517				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				101.74199		101.71531				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				101.88927		101.86032				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11I 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
FRC11I 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
FRC11I 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
FRC11I 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
FRC12I 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
FRC12I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC121									0.00	0	0
FRC12: 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
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.85874		101.83027			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				102.36085		102.32461			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
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	65.21088	100.09221	65.04927			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				101.70956		101.68338			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				105.81440		105.74329			0.00	0	0
Total FRC145 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.85324		101.82484				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				101.87123		101.84256				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				101.72935		101.70287				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				101.77785		101.75062				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				102.25339		102.21881				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				101.75091		101.72409				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	81.73632	13.22500	81.70679				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				101.66479		101.63930				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				101.66658		101.64107				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				102.31653		102.28098				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				101.68220		101.65559				0.00	0	0
Total FRC168 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.98500	111.22942	3.98500	111.20450				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				101.79588		101.76837				0.00	0	6,690,000,000
Total FRC170 SPOT										0.00	0	6,690,000,000
Total For FRC170										0.00	0	6,690,000,000
FRC17: On 20/06/2018 Spot Bond				101.79588		101.76837				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				100.02048		100.05060				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				101.52801		101.50102				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.79588		101.76837				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				101.70597		101.67985				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				101.67184		101.64624				0.00	6,700,000,000	3,350,000,000
Total FRC177 SPOT										0.00	6,700,000,000	3,350,000,000
Total For FRC177										0.00	6,700,000,000	3,350,000,000
FRC17: On 06/08/2023 Spot Bond				100.54487		100.51541				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				101.91578		101.88641				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				111.99437		111.85945				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				100.84495		100.81648				0.00	0	0
Total FRC182 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.16373		102.13054				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.16194		102.12878				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				101.77799		101.75076				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				101.77799		101.75076				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				101.27971		101.25544				0.00	2,400,000,000	1,200,000,000
Total FRC191 SPOT										0.00	2,400,000,000	1,200,000,000
Total For FRC191										0.00	2,400,000,000	1,200,000,000
FRC19: On 02/04/2019 Spot Bond				101.33908		101.31366				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.65100	10.00000	105.62300				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				101.86385		101.83529				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				100.99169		100.96603				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				100.99169		100.96603				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.48222		100.45625				0.00	0	0
Total FRC204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.47732	8.75000	100.45364				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				101.74916		101.72238				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	12.84119	100.00000	12.80940				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.92415	100.00000	11.89462				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				97.81996		97.78576				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	20.12966	100.00000	20.07982				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.83173		101.80367				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	86.68102	100.00000	86.47753				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.44509		100.41980				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	14.14868	100.00000	14.11364				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	57.95161	100.00000	57.80649				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.44505		100.41976				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	57.93633	100.00000	57.79126				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.44414		100.41890				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.42538		100.40125				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.47554		100.45006				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.45114		100.42702				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.33000	138.63112	3.33000	138.60252				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				100.10103		100.01652				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				101.64212		101.61306				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				101.43983		101.41535				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			4.19000	133.31671	4.19000	133.28611				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				102.59671		102.55680				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC235 On 08/02/2020 Spot Bond				106.58117		106.55706				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				114.56501		114.52995				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				107.18403		107.15960				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				115.54539		115.50729				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				114.90324		114.85602				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				106.37992		106.35911				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				105.96980		105.94856				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				101.96301		101.90855				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				107.45219		107.40448				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				101.94386		101.88994				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				101.56936		101.52602				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				106.45319		106.42117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				94.91769		94.89254				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				112.94744		112.90574				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				93.15464		93.12191				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				100.32913		100.30010				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 10/09/2017 Spot Bond				101.97887		101.95254				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.67379		100.64768				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.86000	135.32779	3.86000	135.29793				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.91000	135.02085	3.91000	134.99087				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.89000	135.14353	3.89000	135.11360				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC71 On 28/07/2017 Spot Bond				100.74259		100.71372				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC76 On 20/03/2017 Spot Bond				101.81935		101.79148				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC94A On 20/03/2017 Spot Bond				101.81755		101.78971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.79583		100.76351				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	31.08428	100.00000	31.00731				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	93.96300	100.00000	93.72268				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	19.33560	100.00000	19.28773				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD151 On 31/12/2021 Spot Bond			100.00000	13.61512	100.00000	13.58141				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			3.80000	84.22469	3.78000	84.43033				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			3.84000	99.27099	3.82500	99.48437				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				101.35147		101.33037				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.58741		100.62197				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				101.36011		101.33697				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.64361		100.61960				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				100.86154		100.83755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				103.09811		103.07352			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				100.55619		100.53085			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	5.37845	100.00000	5.36810			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	5.37845	100.00000	5.36810			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS101 On 15/01/2024 Spot Bond			2.25800	115.26557	2.22800	116.12571			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.67000	119.82526	2.65500	120.09763			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.91506	10.38000	100.88634			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.91506	10.38000	100.88634			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.81000	117.11345	2.79500	117.37797			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.88000	221.68976	2.88000	221.64684			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.78000	117.68836	2.76500	117.95452			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.91000	220.84244	2.91000	220.79950			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.76786		100.73797				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.24000	117.35219	3.24000	117.32826				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.97500	114.01076	2.96000	114.26630				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 31/01/2038 Spot Bond			2.97500	114.01076	2.96000	114.26630				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.03000	217.49233	3.03000	217.44933				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.08000	216.11473	3.08000	216.07172				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.77000	106.29050	2.77000	106.27018				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.11000	215.29327	3.11000	215.25026				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.88500	98.56931	3.87000	98.78070				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			3.38000	165.38485	3.38000	165.35059				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.70000	101.49316	3.68500	101.71285				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			3.37000	165.54005	3.37000	165.50579				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13(On 11/11/2015 Spot Bond				112.20274					0.00	0	0
FRS13(On 11/05/2017 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
FRS13(On 31/03/2028 Spot Bond			3.43000	164.61138	3.43000	164.57707			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.62000	201.89591	3.62000	201.85278			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond				91.01554		90.67332			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.63000	102.62686	3.61500	102.84977			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.88500	98.56931	3.87000	98.78070			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.41000	106.29102	3.39500	106.52437		29,326,000,000,000.00	8,600,000,000	4,300,000,000	
Total FRS136 SPOT								29,326,000,000,000.00	8,600,000,000	4,300,000,000	
Total For FRS136								29,326,000,000,000.00	8,600,000,000	4,300,000,000	
FRS13(On 31/03/2028 Spot Bond			3.24000	167.57302	3.24000	167.53894		0.00	0	0	
Total FRS137 SPOT								0.00	0	0	
Total For FRS137								0.00	0	0	
FRS13(On 07/12/2033 Spot Bond			3.39000	207.80749	3.39000	207.76438		0.00	0	0	
Total FRS138 SPOT								0.00	0	0	
Total For FRS138								0.00	0	0	
FRS14(On 31/03/2028 Spot Bond			3.37000	165.54005	3.37000	165.50579		0.00	0	0	
Total FRS142 SPOT								0.00	0	0	
Total For FRS142								0.00	0	0	
FRS14(On 31/03/2028 Spot Bond			3.37000	165.54005	3.37000	165.50579		0.00	0	0	
Total FRS143 SPOT								0.00	0	0	
Total For FRS143								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3.66000	161.10704	3.66000	161.07245			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			3.54000	114.84230	3.54000	114.81795			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			3.03000	140.54193	3.03000	140.51409			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				113.26500		107.53500			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.72000	160.20714	3.72000	160.17250			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			3.76000	159.61045	3.76000	159.57577			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.51000	115.09056	3.51000	115.06625			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.73000	160.05774	3.73000	160.02307			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			3.77000	159.46170	3.77000	159.42698			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS154 On 08/08/2017 Spot Bond				100.37042		100.34824			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS155 On 19/09/2017 Spot Bond				101.50346		101.48079			0.00	0	0
Total FRS155 SPOT									0.00	0	0
Total For FRS155									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS156 On 03/10/2017 Spot Bond				101.17377		101.15156				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			2.65000	287.16388	2.65000	287.11007				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			2.54000	288.97571	2.54000	288.92242				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			3.26000	277.35882	3.26000	277.30227				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.99000	140.79898	2.99000	140.77123				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.71332		100.68856				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			2.52000	143.86012	2.52000	143.83361				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				100.46568		100.44075				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			2.65000	116.49747	2.63500	116.80904				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	98.84706	104.97509	101.00856				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	98.94871	101.07593	98.68355				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	96.63535	100.44759	96.37930				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76 On 18/06/2017 Spot Bond			100.76967	97.07828	100.76967	96.82297			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			2.40000	124.24163	2.40000	124.21920			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			2.70000	122.02635	2.70000	122.00326			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.53669		99.53560			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			2.73000	121.76127	2.73000	121.73814			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				99.89742		99.87161			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			2.74000	285.69152	2.74000	285.63729			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				100.40491		100.38057			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				99.92956		99.90593			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17 On 15/09/2017 Spot Bond			7.96500	104.07971	7.96000	104.05994			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.35000	106.09767	8.32500	106.10094			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			8.66000	103.29631	8.63500	103.33203			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.87000	103.13155	8.84000	103.19766			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.63000	91.48580	9.60000	91.58953			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.89000	106.80976	9.89000	106.78143			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.21000	99.51131	10.18000	99.65999		5,323,494,000,000.00	521,400,000	692,900,000	
Total FRX26 SPOT								5,323,494,000,000.00	521,400,000	692,900,000	
Total For FRX26								5,323,494,000,000.00	521,400,000	692,900,000	
FRX30 On 31/01/2030 Spot Bond			10.49500	95.42420	10.46000	95.63316			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.66000	91.73951	10.65000	91.78067			0.00	0	10,000,000
Total FRX31 SPOT									0.00	0	10,000,000
Total For FRX31									0.00	0	10,000,000
FRX45 On 14/04/2045 Spot Bond			10.97500	77.13638	10.94000	77.34794			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				101.53530		101.51180			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				101.58019		101.55601			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1B1 On 20/03/2038 Spot Bond				102.01499		101.99030			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				101.70597		101.67985			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				101.93941		101.90968			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				100.01077		99.92857			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00241		99.91970			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.09608		100.01272			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.09876		100.01477			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.11055		100.02376			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	8.67652	100.00000	8.65479			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	1.45568	100.00000	1.45203			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	38.59378	100.00000	38.49821				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	6.47496	100.00000	6.45893				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.08632	100.00000	1.08363				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	14.63852	100.00000	14.60227				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.45594	100.00000	2.44985			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	0.41204	100.00000	0.41102			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	3.83740	100.00000	3.82790			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	3.83740	100.00000	3.82790			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	3.83740	100.00000	3.82790			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	3.83740	100.00000	3.82790			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	3.83740	100.00000	3.82790			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.03836		101.01214			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			9.29500	103.52973	9.29000	103.50433			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.12524		100.10372			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				99.93236		99.90968			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				99.93157		99.90861			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				99.92641		99.90171			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				99.92008		99.89324			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				99.91613		99.88796			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT39 On 02/03/2017 Spot Bond				101.86108		101.83969			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	18.77774	100.00000	18.73124			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	66.52510	100.00000	66.36037			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	24.50070	100.00000	24.44004			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	12.99328	100.00000	12.96074			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	25.45582	100.00000	25.39278			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB06 On 10/06/2020 Spot Bond			100.00000	16.90633	100.00000	16.86447				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	3.27072	100.00000	3.26452				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	69.92337	100.00000	69.78967				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	52.33157	100.00000	52.23228				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	37.33139	100.00000	37.28994				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	26.16578	100.00000	26.11614				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	16.59173	100.00000	16.57331				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	13.08289	100.00000	13.05807				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	7.37410	100.00000	7.36591				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	6.56634	100.00000	6.55388				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	3.28102	100.00000	3.27738				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	3.27072	100.00000	3.26452				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.06537		101.04226				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				100.78013		100.75479				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.82059		100.79389				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				102.11308		102.08991				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.01552		100.04731				0.00	0	6,800,000,000
Total GRT07 SPOT										0.00	0	6,800,000,000
Total For GRT07										0.00	0	6,800,000,000
GRT08 On 24/06/2019 Spot Bond				101.41554		101.39153				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				101.26703		101.24320				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.27504		100.25096				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT11 On 13/05/2021 Spot Bond				100.24718		100.22247			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				101.45492		101.43022			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				100.96234		100.93810			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				101.78085		101.75587			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				101.10021		101.07602			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.96488		100.93992			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			9.91000	104.74788	9.88000	104.86486			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				112.08219		112.04863			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				107.08904		107.05479			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				102.90490		102.87907			0.00	0	0
Total HC1M3 SPOT									0.00	0	0
Total For HC1M3									0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				101.21108		101.18721			0.00	0	0
Total HC2T1 SPOT									0.00	0	0
Total For HC2T1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HC3T1 On 28/03/2019 Spot Bond				101.47128		101.44623			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				101.70734		101.68300			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	15.63875	100.00000	15.59959			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				101.78429		101.76010			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				100.54528		100.52125			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				99.61074		99.58556			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond				101.10903		101.08420			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.12070		101.09561			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				101.13388		101.10848			0.00	0	30,000,000
Total HILB07 SPOT									0.00	0	30,000,000
Total For HILB07									0.00	0	30,000,000
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	9.43899	100.00000	9.41562			0.00	0	0
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.43899	100.00000	9.41562				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.01301	100.00000	9.98821				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.01301	100.00000	9.98821				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	10.75103	100.00000	10.72441				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	10.75103	100.00000	10.72441				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.65305	100.00000	11.62420				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 25/11/2020 Spot Bond			10.00000	105.65100	10.00000	105.62300				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.10949		100.02295				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				100.38688		100.30320				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				101.12277		101.09437				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				101.01734		100.99121				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.16826		100.14518				0.00	0	0
Total HPF10 SPOT										0.00	0	0
Total For HPF10										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.74000	103.57579	8.71500	103.62556				0.00	0	4,890,000,000
Total HWAY20 SPOT										0.00	0	4,890,000,000
Total For HWAY20										0.00	0	4,890,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.86242	100.00000	15.82692				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			2.69000	286.50838	2.69000	286.45437				0.00	0	13,200,000,000
Total HWAY23 SPOT										0.00	0	13,200,000,000
Total For HWAY23										0.00	0	13,200,000,000
HWAY2 On 07/12/2024 Spot Bond			2.40000	297.56352	2.40000	297.50977				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0

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 28/02/2033 Spot Bond			2.70000	101.34385	2.68000	101.59393			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			10.51000	90.62126	10.48000	90.81517		2,087,286,000,000.00	198,600,000	3,043,500,000	
Total HWAY34 SPOT								2,087,286,000,000.00	198,600,000	3,043,500,000	
Total For HWAY34								2,087,286,000,000.00	198,600,000	3,043,500,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.76099	100.00000	9.73915		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			10.50000	90.49986	10.47000	90.69779		3,332,700,000,000.00	317,400,000	94,700,000	
Total HWAY35 SPOT								3,332,700,000,000.00	317,400,000	94,700,000	
Total For HWAY35								3,332,700,000,000.00	317,400,000	94,700,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.76095	100.00000	9.73911		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				100.95820		100.93406		0.00	0	0	
Total HWF08 SPOT								0.00	0	0	
Total For HWF08								0.00	0	0	
HWF09 On 19/09/2019 Spot Bond				101.62758		101.60303		0.00	0	0	
Total HWF09 SPOT								0.00	0	0	
Total For HWF09								0.00	0	0	
HWF10 On 30/09/2019 Spot Bond			100.00000	19.21451	100.00000	19.16693		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	105.65100	10.00000	105.62300		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			2.09000	127.55866	2.09000	127.53665		92,316,763,000,000.00	44,170,700,000	68,681,749,900	
Total I2025 SPOT								92,316,763,000,000.00	44,170,700,000	68,681,749,900	
Total For I2025								92,316,763,000,000.00	44,170,700,000	68,681,749,900	
I2029 On 31/03/2029 Spot Bond			2.06000	101.30639	2.06000	101.28902		51,108,600,000,000.00	24,810,000,000	18,174,477,400	
Total I2029 SPOT								51,108,600,000,000.00	24,810,000,000	18,174,477,400	
Total For I2029								51,108,600,000,000.00	24,810,000,000	18,174,477,400	
I2033 On 28/02/2033 Spot Bond			2.07000	106.39972	2.05000	106.67407		4,408,272,000,000.00	2,129,600,000	32,345,227,400	
Total I2033 SPOT								4,408,272,000,000.00	2,129,600,000	32,345,227,400	
Total For I2033								4,408,272,000,000.00	2,129,600,000	32,345,227,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			2.05000	132.76690	2.03500	133.07712			26,009,170,000,000.00	12,687,400,000	170,408,883,700
Total I2038 SPOT									26,009,170,000,000.00	12,687,400,000	170,408,883,700
Total For I2038									26,009,170,000,000.00	12,687,400,000	170,408,883,700
I2046 On 31/03/2046 Spot Bond			2.09500	132.69983	2.09500	132.67695			137,279,903,000,000.00	65,527,400,000	80,144,319,100
Total I2046 SPOT									137,279,903,000,000.00	65,527,400,000	80,144,319,100
Total For I2046									137,279,903,000,000.00	65,527,400,000	80,144,319,100
I2050 On 31/12/2050 Spot Bond			2.07000	141.95412	2.04000	142.92646			37,961,585,928,000.00	18,338,930,400	55,310,675,843
Total I2050 SPOT									37,961,585,928,000.00	18,338,930,400	55,310,675,843
Total For I2050									37,961,585,928,000.00	18,338,930,400	55,310,675,843
IBL22 On 15/03/2018 Spot Bond			8.54500	105.88635	8.54000	105.86688			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.59000	143.39940	2.59000	143.37271			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				101.33982		101.31744			0.00	0	10,000,000
Total IBL38 SPOT									0.00	0	10,000,000
Total For IBL38									0.00	0	10,000,000
IBL39 On 02/04/2018 Spot Bond			8.66500	103.57940	8.66000	103.56043			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				101.91671		101.89398			0.00	0	10,000,000
Total IBL42 SPOT									0.00	0	10,000,000
Total For IBL42									0.00	0	10,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.65100	10.00000	105.62300			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			9.13000	99.55062	9.10500	99.56692			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			9.52000	95.16760	9.49500	95.20296			335,104,000,000.00	35,200,000	17,600,000
Total IBL46 SPOT									335,104,000,000.00	35,200,000	17,600,000
Total For IBL46									335,104,000,000.00	35,200,000	17,600,000
IBL49 On 02/04/2018 Spot Bond			9.05500	101.14303	9.05000	101.12352			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.90596	7.34000	102.88559			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			9.51000	99.36264	9.48500	99.40862			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.11214		100.08807			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.91000	99.47271	8.88500	99.48158			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.62600		100.60074			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.87000	100.77980	8.84500	100.80041			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			10.07000	101.10548	10.04000	101.22697			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				102.06197		102.03866			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				100.75588		100.73365			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				100.65667		100.63410			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				100.06369		100.03976			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				100.61413		100.59035			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL66 On 12/03/2018 Spot Bond				101.87722		101.85369			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			3.32000	138.69432	3.32000	138.66575			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.50230		101.47873			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	41.50837	100.00000	41.40558			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.23570		100.14973			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				100.10047		100.01364			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.44912		100.42732			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				99.93076		99.90753			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			10.12000	102.12791	10.09000	102.22838		481,712,000,000.00	47,600,000	11,900,000	
Total IBL78 SPOT								481,712,000,000.00	47,600,000	11,900,000	
Total For IBL78								481,712,000,000.00	47,600,000	11,900,000	
IBL79 On 27/01/2019 Spot Bond			8.70000	103.01644	8.67500	103.03636		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	29.28671	100.00000	29.21337		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	12.67249	100.00000	12.64075		0.00	0	0	
Total IBL81U SPOT								0.00	0	0	
Total For IBL81U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL82 On 29/01/2019 Spot Bond				100.65933		100.63519			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				101.57650		101.55222			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	22.23191	100.00000	22.17686			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.49800		100.41506			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.09939		100.01527			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			9.00000	104.04719	8.97500	104.07212			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			9.49000	105.54708	9.46000	105.62474			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	15.68854	100.00000	15.65344			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				99.92013		99.89354			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	21.34018	100.00000	21.28675			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				99.86290		102.02303			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.07940		101.05469			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL93 On 31/08/2018 Spot Bond				100.12090		100.09865			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				102.23984		102.21552			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.85885		101.83395			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				101.59001		101.56589			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				101.27826		101.25401			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				101.33602		101.31065			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			8.87000	103.39604	8.84500	103.42962			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	0.03830	100.00000	0.03822			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				100.53887		100.51507			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			9.81000	98.41528	9.78000	98.47742			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				99.96421		99.94207			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				99.89130		99.86852			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG06 On 24/11/2024 Spot Bond			10.64000	96.74115	10.61000	96.86355			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.27487		100.25079			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.48000	101.77002	11.44000	102.00954			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				102.00126		101.97720			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				102.02986		102.00543			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			10.74000	102.72624	10.71000	102.87639			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	101.75179	5.00000	101.73799			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	101.79933	4.00000	101.78819			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	101.42453	4.00000	101.41349			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			9.04000	100.03492	9.01000	100.17426			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			8.20000	105.13315	8.17000	105.21480			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	8.72372	100.00000	8.70212			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN269U On 25/07/2017 Spot Bond			100.00000	85.71429	100.00000	85.51069			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	56.60555	100.00000	56.46380			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	5.15429	100.00000	5.14451			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	11.52409	100.00000	11.49555			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	17.16922	100.00000	17.12763			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	21.91978	100.00000	21.86550			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	9.40870	100.00000	9.38777			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	15.21869	100.00000	15.18100			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	31.78204	100.00000	33.69425			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	77.90760	100.00000	77.74763			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	78.37718	100.00000	78.21916			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	98.64865	100.00000	100.38533			0.00	0	0
Total IN324U SPOT									0.00	0	0
Total For IN324U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN327U On 15/02/2021 Spot Bond			100.00000	12.51281	100.00000	12.48147				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	14.13255	100.00000	14.09755				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	89.82519	100.00000	89.61080				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	20.18271	100.00000	20.13274				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	10.52654	100.00000	10.50047				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	98.91599	100.00000	98.64865				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	14.33303	100.00000	14.29754				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	66.26971	100.00000	68.22411				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	45.62069	100.00000	47.68952				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	11.15771	100.00000	11.12474				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	0.00005	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	8.44444	100.00000	8.42555				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN346U On 15/04/2018 Spot Bond			100.00000	42.61295	100.00000	42.50743			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	12.16720	100.00000	12.14013			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN351U On 04/07/2017 Spot Bond			100.00000	89.68194	100.00000	89.39265			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				101.75897		101.73179			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				101.79576		101.77156			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	102.55599	6.50000	102.53786			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	105.65100	10.00000	105.62300			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				101.72404		101.69741			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				101.91561		103.34493			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				94.19946		94.17611			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				100.35709		100.32574			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV02 On 20/10/2025 Spot Bond				101.07516		101.04488			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.36103		100.32937			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.85000	103.29115	11.82000	103.35289			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	105.65100	10.00000	105.62300			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.05493		101.03022			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			8.79500	103.20631	8.79000	103.18242			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				101.33466		101.31119			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.29110		101.26661			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.30812		101.28330			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.33606					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	31.08891	100.00000	31.01193			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				100.96445		100.94015			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				102.01898		101.99470			0.00	0	0
Total IPF13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				101.64009		101.61560				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				101.68572		101.66054				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				101.71310		101.68750				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				101.58504		101.56062				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				101.60245		101.57775				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				101.61986		101.59489				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				100.60004		100.57861				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			9.88000	100.72601	9.85000	100.80009				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00005		99.97590				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			8.59500	104.67648	8.59000	104.65501				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	69.64119	100.00000	69.48536				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				101.23146		101.20718				0.00	0	0
Total IPL7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL7										0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	43.83414	100.00000	43.72560				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				101.37058		101.34575				0.00	0	10,000,000
Total IPL8 SPOT										0.00	0	10,000,000
Total For IPL8										0.00	0	10,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	12.99479	100.00000	12.96260				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.09702		100.01346				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.17982		102.15358				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	100.18124	2.75000	100.17369				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			3.93000	157.10317	3.93000	157.06831				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				101.42082		101.39380				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.20556		101.17852				0.00	30,000,000,000	15,000,000,000
Total IV023 SPOT										0.00	30,000,000,000	15,000,000,000
Total For IV023										0.00	30,000,000,000	15,000,000,000
IV024 On 27/07/2022 Spot Bond				100.82966		100.80244				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.24627		100.21757				0.00	0	0
Total IV025 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.20512		100.17697				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			4.09000	110.39566	4.09000	110.37061				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.09000	110.39566	4.09000	110.37061				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				102.10142		102.07319				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				100.55629		100.52892				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.35809		100.32670				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			11.75000	102.66673	11.72000	102.72875				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				101.52729		101.49438				0.00	0	10,000,000
Total IV035 SPOT										0.00	0	10,000,000
Total For IV035										0.00	0	10,000,000
IV036 On 22/07/2021 Spot Bond				101.03140		100.99966				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				102.01428		101.98251				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			4.77000	129.86478	4.77000	129.83293				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				101.82495		101.79314				0.00	0	0
Total IV040 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			12.10000	104.41955	12.07000	104.48891			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.12956		100.03512			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2026 Spot Bond			11.99000	105.03852	11.96000	105.11229			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				100.77091		100.73955			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			5.02000	128.40868	5.02000	128.37632		2,158,600,000,000.00	430,000,000	215,000,000	
Total IV045 SPOT								2,158,600,000,000.00	430,000,000	215,000,000	
Total For IV045								2,158,600,000,000.00	430,000,000	215,000,000	
IV057U On 14/07/2018 Spot Bond			100.00000	36.27420	100.00000	36.18437		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			10.15000	108.25522	10.12500	108.25369		0.00	0	430,000,000	
Total IV08 SPOT								0.00	0	430,000,000	
Total For IV08								0.00	0	430,000,000	
IV09 On 30/04/2018 Spot Bond				101.56802		101.53955		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	1.77451	100.00000	1.77114		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			4.03000	155.64969	4.03000	155.61473		0.00	0	0	
Total IV19A SPOT								0.00	0	0	
Total For IV19A								0.00	0	0	
IVA662 On 02/03/2017 Spot Bond			7.60000	99.81295	7.60000	99.79221		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			7.60000	99.66796	7.60000	99.64728		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			7.60000	99.52338	7.60000	99.50276				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			7.70000	99.37110	7.70000	99.35028				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			7.70000	99.08032	7.70000	99.05961				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			7.70000	98.93556	7.70000	98.91492				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			7.80000	98.33981	7.80000	98.31915				0.00	0	0
Total IVA672 SPOT										0.00	0	0
Total For IVA672										0.00	0	0
IVA673 On 18/05/2017 Spot Bond			7.80000	98.19536	7.80000	98.17476				0.00	0	0
Total IVA673 SPOT										0.00	0	0
Total For IVA673										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	105.65100	10.00000	105.62300				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				99.90951		99.88677				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				100.99431		100.96935				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.08544		101.06059				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				100.95981		100.93564				0.00	0	0
Total IVC021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.31640		101.29142				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.75328		100.72957				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				101.39105		101.36653				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				101.42146		101.39639				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				96.44900		96.41873				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			9.47000	100.60536	9.44500	100.63206				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	23.17404	100.00000	23.12219				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	23.28839	100.00000	23.23072				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			9.62000	99.83231	9.59000	99.91182				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				100.63765		100.61292				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.05344		101.03047				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				100.47259		100.44716				0.00	0	0
Total IVC048 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.01565		100.04745				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				99.83357		99.80960				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				100.54705		100.52177				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.29170		100.26635				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				101.50281		101.47722				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				100.62290		100.59778				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.35041		101.32476				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				100.46330		100.43693				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				101.81368		101.78823				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				101.90832		101.88296				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				101.79507						0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	65.77685	100.00000	65.61397				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.45598						0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				101.27017		101.24471				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				100.85580		100.82963				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				100.46841		100.44334				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.02422		100.00024				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.02422		100.00024				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				101.02523		100.99935				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	14.82112	100.00000	14.78442				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				100.67828		100.65193				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				100.40711		100.38395				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				101.06786		101.04452				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2019 Spot Bond				101.02717		101.00368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.57755		100.55432				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2018 Spot Bond				100.58726		100.56362				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				99.99993		99.97537				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				99.99986		99.97638				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			10.47000	103.55647	10.44000	103.63913			896,232,000,000.00		85,600,000	21,400,000
Total IVC094 SPOT									896,232,000,000.00		85,600,000	21,400,000
Total For IVC094									896,232,000,000.00		85,600,000	21,400,000
IVC097 On 14/06/2021 Spot Bond				101.91727		101.89073			0.00	0	0	0
Total IVC097 SPOT									0.00	0	0	0
Total For IVC097									0.00	0	0	0
IVC098 On 14/06/2018 Spot Bond			8.87000	101.87153	8.84500	101.87752			0.00	0	0	0
Total IVC098 SPOT									0.00	0	0	0
Total For IVC098									0.00	0	0	0
IVC101 On 24/01/2019 Spot Bond				100.74734		100.72382			0.00	0	0	0
Total IVC101 SPOT									0.00	0	0	0
Total For IVC101									0.00	0	0	0
IVC102 On 31/01/2020 Spot Bond				100.68734		100.65951			0.00	0	0	0
Total IVC102 SPOT									0.00	0	0	0
Total For IVC102									0.00	0	0	0
IVC103 On 29/06/2021 Spot Bond				100.31942		100.29289			0.00	0	0	0
Total IVC103 SPOT									0.00	0	0	0
Total For IVC103									0.00	0	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.63082	100.00000	3.62393			0.00	0	0	0
Total IVC68U SPOT									0.00	0	0	0
Total For IVC68U									0.00	0	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	45.48088	100.00000	45.36826			0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	32.66621	100.00000	32.58532				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	5.24812	100.00000	5.23817				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	2.31495	100.00000	2.31056				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	2.26709	100.00000	2.26279				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	1.92184	100.00000	1.91819				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	3.66546	100.00000	3.65850				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	1.83273	100.00000	1.82925				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	1.79144	100.00000	1.78804				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				100.71340		100.68449				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				101.98026		101.95670				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				101.89187		101.86618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP002 On 06/06/2019 Spot Bond				99.75679		102.04325				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond				101.43095		101.40617				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				101.51595		101.48965				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			10.02000	104.13265	9.99000	104.21512			2,204,400,000,000.00	220,000,000	55,000,000	
Total KAP007 SPOT									2,204,400,000,000.00	220,000,000	55,000,000	
Total For KAP007									2,204,400,000,000.00	220,000,000	55,000,000	
KAP007 On 28/11/2019 Spot Bond				99.90376		99.87954			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	25.22298	100.00000	25.16052			0.00	0	0	
Total KAP04U SPOT									0.00	0	0	
Total For KAP04U									0.00	0	0	
KAP04U On 31/08/2017 Spot Bond				99.88971		99.86218			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				100.68351		100.65447			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				100.56427		100.53382			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			9.19000	133.22486	9.16000	133.43309			0.00	0	0	
Total KW01 SPOT									0.00	0	0	
Total For KW01									0.00	0	0	
LBK05 On 28/02/2019 Spot Bond				99.23708		99.21329			0.00	0	0	
Total LBK05 SPOT									0.00	0	0	
Total For LBK05									0.00	0	0	
LBK06 On 06/03/2017 Spot Bond				99.77642		101.85871			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				101.50654		101.48199				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				101.45539		101.43086				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	18.08672	100.00000	18.04193				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			10.09000	101.20189	10.06500	101.23300				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	102.31034	9.62000	102.28380				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	99.97424	9.71000	99.94848				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				101.64028		101.61579				0.00	0	0
Total LBK13 SPOT										0.00	0	0
Total For LBK13										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	44.59283	100.00000	44.48240				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				101.23644		101.20803				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				99.90336		99.87915				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			8.79500	99.74898	8.79000	99.72814				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.44500	101.15597	9.44000	101.13541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.97000	97.93258	9.94500	97.97720				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				102.01016		101.98318				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.22000	103.90185	10.19000	103.99923				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				101.36335		101.67952				0.00	1,000,000,000	2,500,000,000
Total LGL07 SPOT										0.00	1,000,000,000	2,500,000,000
Total For LGL07										0.00	1,000,000,000	2,500,000,000
LHL17 On 14/11/2018 Spot Bond				100.35458		100.31992				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			13.20000	103.88000	13.17500	103.88088				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			14.09000	104.43038	14.06500	104.44634				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				101.96345		101.93676				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				100.40572		100.36970				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				99.90647		99.87497				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFA2 On 17/11/2019 Spot Bond				100.09787		100.07339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.54194		100.51642				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.10991		100.08241				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				100.33051		100.30796				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				99.64552		99.62467				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				101.69620		101.67376				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 08/05/2017 Spot Bond				98.47738		98.45652				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				100.52165		100.49895				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ09 On 13/03/2017 Spot Bond				99.64808		99.62738				0.00	0	0
Total MAQ097 SPOT										0.00	0	0
Total For MAQ097										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				99.91363		99.89229				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				99.91308		99.89161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				89.48830		89.46949				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				88.91395		88.89424				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0I On 31/08/2019 Spot Bond				99.91487		99.89361				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				99.91487		99.89361				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				99.91751		99.89691				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				101.75590		101.72475				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				101.63773		101.61555				0.00	0	3,300,000,000
Total MBF030 SPOT										0.00	0	3,300,000,000
Total For MBF030										0.00	0	3,300,000,000
MBF03I On 17/04/2017 Spot Bond				100.92544		100.90342				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				100.51321		100.49100				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04I On 13/04/2018 Spot Bond				101.02079		100.99689				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				100.36146		100.33834				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				102.04231		102.01905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF047 On 13/03/2017 Spot Bond				101.67470		101.65149				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF048 On 14/03/2019 Spot Bond				102.13239		102.10859				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF049 On 17/05/2017 Spot Bond				100.23342		100.21173				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF050 On 16/05/2019 Spot Bond				100.53246		100.50904				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF051 On 16/05/2019 Spot Bond			100.00000	28.41082	100.00000	28.33968				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF051 On 28/09/2017 Spot Bond				101.32935		101.30678				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF052 On 28/09/2019 Spot Bond				101.40805		101.38410				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	97.91688	2.30000	97.85798				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				95.53751		95.55784				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				101.79846		101.77440				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	90.05153	100.00000	89.83081				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	59.07157	100.00000	58.92530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	59.11901	100.00000	58.97260			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	56.70107	100.00000	56.55908			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.60399		100.58062			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			9.10000	103.10741	9.07500	103.12993		207,480,000,000.00		22,800,000	5,700,000
Total MBSA01 SPOT								207,480,000,000.00		22,800,000	5,700,000
Total For MBSA01								207,480,000,000.00		22,800,000	5,700,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.23304	8.00000	105.21037		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			9.15000	102.74333	9.12500	102.76561		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	103.20035	8.91000	103.17564		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				101.21352		101.18929		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				101.25843		101.23328		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			9.12000	101.63837	9.09500	101.65549		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			9.87500	101.87006	9.84500	101.95717		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				101.57122		101.54717		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.89000	102.68035	9.86500	102.70891				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.40500	101.87254	9.40000	101.84825				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				101.83830		101.81418				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			9.75000	105.47153	9.72000	105.54320				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				99.32277		99.29728				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			11.84000	97.52596	11.81000	97.64983				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			11.10000	99.38668	11.07000	99.47698				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MQB02 On 31/05/2017 Spot Bond			9.10500	101.80455	9.10000	101.78107				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			9.10500	101.54407	9.10000	101.52148				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	101.89194	100.00000	101.63201				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	95.34178	100.00000	95.09856				0.00	0	0
Total MTN07U SPOT										0.00	0	0
Total For MTN07U										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	23.32880	100.00000	23.27103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	29.08999	100.00000	29.02525				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.05051		100.02525				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	10.89002	100.89771	10.86253				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	10.99991	100.61875	10.97221				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
N4A311On 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
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.59818		101.57372				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.61616		101.59141			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.81194		101.78419			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				111.49995		111.47539			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	12.79083	100.00000	12.75915			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.67083	100.00000	13.63698			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			10.47000	92.83894	10.44000	92.93231		32,745,972,000,000.00	3,127,600,000	3,731,900,000	
Total NAM01 SPOT								12,745,972,000,000.00	3,127,600,000	3,731,900,000	
Total For NAM01								12,745,972,000,000.00	3,127,600,000	3,731,900,000	
NAM02 On 29/06/2020 Spot Bond			9.70000	101.18432	9.67000	101.24196		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			10.02000	100.81206	9.99000	100.92504		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			10.59000	100.18268	10.56000	100.33015		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			9.10500	101.56593	9.08000	101.61889		0.00	0	0	
Total NBK11A SPOT								0.00	0	0	
Total For NBK11A								0.00	0	0	
NBK12A On 19/03/2021 Spot Bond			9.76000	102.83152	9.73000	102.90252		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK12B On 19/03/2021 Spot Bond			9.38000	104.08204	9.38000	104.05569		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.77000	104.03314	9.74000	104.15629			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/On 25/06/2021 Spot Bond			9.35000	101.32347	9.32000	101.40298			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.80000	96.41221	9.77000	96.49979			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.18409		100.16309			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			10.80000	93.15999	10.77000	93.28325		37,152,000,000,000.00	3,440,000,000	880,000,000	
Total NBK16A SPOT								37,152,000,000,000.00	3,440,000,000	880,000,000	
Total For NBK16A								37,152,000,000,000.00	3,440,000,000	880,000,000	
NBK17/On 22/04/2026 Spot Bond			10.97000	97.58716	10.94000	97.72269		0.00	0	1,220,000,000	
Total NBK17A SPOT								0.00	0	1,220,000,000	
Total For NBK17A								0.00	0	1,220,000,000	
NBK18/On 01/06/2020 Spot Bond			9.52000	101.42007	9.49500	101.46280		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				101.50919		101.46620		0.00	10,619,400,000	10,619,400,000	
Total NBK18B SPOT								0.00	10,619,400,000	10,619,400,000	
Total For NBK18B								0.00	10,619,400,000	10,619,400,000	
NBK19/On 01/06/2022 Spot Bond			9.95000	100.97469	9.92000	101.06774		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				101.37837		101.35622		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	94.21339	100.00000	93.97242		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			10.69000	100.47475	10.66000	100.61780			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				99.45001		99.42516			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/On 21/07/2027 Spot Bond			11.24000	97.28853	11.21000	97.43612			0.00	0	10,000,000
Total NBK21A SPOT									0.00	0	10,000,000
Total For NBK21A									0.00	0	10,000,000
NBK21I On 10/11/2017 Spot Bond				100.48712		100.46468			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22/On 19/11/2022 Spot Bond			10.11000	102.49657	10.08000	102.59689		1,209,156,000,000.00		119,600,000	29,900,000
Total NBK22A SPOT								1,209,156,000,000.00		119,600,000	29,900,000
Total For NBK22A								1,209,156,000,000.00		119,600,000	29,900,000
NBK22I On 12/02/2018 Spot Bond				100.49872		100.47603			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			10.89000	101.69117	10.86000	101.82676			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.14550		100.12153			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/On 19/11/2027 Spot Bond			11.14000	101.62790	11.11000	101.78135			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.27840		100.25427			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/On 17/02/2023 Spot Bond			10.01000	103.07424	9.98000	103.18162			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				100.23576		100.21040			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	14.12438	100.00000	14.09278			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.84580		100.81991			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/On 10/05/2026 Spot Bond			10.23000	108.63531	10.20000	108.78836		454,212,000,000.00	44,400,000	11,100,000	
Total NBK27A SPOT								454,212,000,000.00	44,400,000	11,100,000	
Total For NBK27A								454,212,000,000.00	44,400,000	11,100,000	
NBK27I On 01/06/2018 Spot Bond				100.24555		102.35599		0.00	0	0	
Total NBK27B SPOT								0.00	0	0	
Total For NBK27B								0.00	0	0	
NBK28/On 02/08/2023 Spot Bond			10.02000	100.54873	9.99000	100.66162		0.00	0	0	
Total NBK28A SPOT								0.00	0	0	
Total For NBK28A								0.00	0	0	
NBK28I On 19/11/2020 Spot Bond				100.09934		100.01277		0.00	0	0	
Total NBK28B SPOT								0.00	0	0	
Total For NBK28B								0.00	0	0	
NBK29/On 31/07/2026 Spot Bond			10.59000	100.15184	10.56000	100.29921		711,648,000,000.00	67,200,000	16,800,000	
Total NBK29A SPOT								711,648,000,000.00	67,200,000	16,800,000	
Total For NBK29A								711,648,000,000.00	67,200,000	16,800,000	
NBK29I On 18/02/2019 Spot Bond				100.37001		100.28299		0.00	0	0	
Total NBK29B SPOT								0.00	0	0	
Total For NBK29B								0.00	0	0	
NBK30/On 20/02/2024 Spot Bond			9.81000	99.05908	9.78000	99.18127		3,735,648,000,000.00	380,800,000	145,200,000	
Total NBK30A SPOT								3,735,648,000,000.00	380,800,000	145,200,000	
Total For NBK30A								3,735,648,000,000.00	380,800,000	145,200,000	
NBK30I On 18/02/2021 Spot Bond				100.10306		100.01483		0.00	0	0	
Total NBK30B SPOT								0.00	0	0	
Total For NBK30B								0.00	0	0	
NBK31I On 17/02/2023 Spot Bond				100.17517		100.15011		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				99.93231		99.90962		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.64760		100.62404				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				100.36251		100.33767				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.37002		100.34464				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.37923		100.35318				0.00	0	10,000,000
Total NBK36B SPOT										0.00	0	10,000,000
Total For NBK36B										0.00	0	10,000,000
NBK37I On 02/08/2019 Spot Bond				100.58569		100.56184				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				100.56291		100.53807				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.64000	111.42264	8.61500	111.45475			10,018,944,000,000.00	1,159,600,000	1,039,900,000	
Total NBK3A SPOT									10,018,944,000,000.00	1,159,600,000	1,039,900,000	
Total For NBK3A									10,018,944,000,000.00	1,159,600,000	1,039,900,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	27.92852	100.00000	27.86603			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			11.36500	43.77756	11.33500	43.85527			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				100.64739		100.62130				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.09329		100.07009				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.09594		100.07203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.09867		100.07413				0.00	1,560,000,000	780,000,000
Total NBK43B SPOT										0.00	1,560,000,000	780,000,000
Total For NBK43B										0.00	1,560,000,000	780,000,000
NBK7B On 19/04/2020 Spot Bond				100.95504		100.92898				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.23096		100.20601				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				101.62961		101.60466				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				101.35187		101.32751				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.70591		101.67979				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.29556	100.00000	10.27007				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.29556	100.00000	10.27007				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			10.53500	105.21957	10.50500	105.33745				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				101.69693		101.67095				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			10.57000	104.14257	10.54000	104.25954				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				101.70591		101.67979				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2017 Spot Bond				101.55872		101.53486			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				101.72018		101.69384			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				101.73813		101.71151			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				99.86166		99.83842			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				101.14715		101.12256			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.61024		101.58414			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				101.14719		101.12261			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	14.80829	100.00000	14.77162			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				100.84899		100.82134			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				99.57878		99.55264			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			10.40000	104.14894	10.37500	104.16657			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				99.48946		99.46020			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED17 On 14/10/2024 Spot Bond				101.09646		101.06874			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.09611		101.06840			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				101.56200		101.53223			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			11.44000	101.24339	11.41500	101.28025			0.00	0	1,990,000,000
Total NED20 SPOT									0.00	0	1,990,000,000
Total For NED20									0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				101.07033		101.04887			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	112.72733	9.44500	112.69859			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				102.43748		102.45643			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				99.89422		99.85876			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET50 On 08/08/2017 Spot Bond				100.38881		100.36594			0.00	0	0
Total NET50 SPOT									0.00	0	0
Total For NET50									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				102.00246		101.97140			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.65100	10.00000	105.62300			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM00 On 12/05/2021 Spot Bond			13.50000	103.82449	13.50000	103.78702			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/10/2019 Spot Bond				102.36676		102.33542			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			2.95000	119.83696	2.95000	119.81348			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	206.24511	3.45000	206.20199			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			3.34000	116.50879	3.34000	116.48473			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.52000	163.22970	3.52000	163.19527			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			3.59000	162.16435	3.59000	162.12983			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.52000	104.29680	3.50500	104.52427			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.94000	101.97020	8.91500	102.01841			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	92.15262	100.00000	91.92453			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			9.57000	102.44619	9.54500	102.48906			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2050 Spot Bond				100.04320		100.02168				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.04238		100.02127				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.32403		100.30232				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.04773		100.02386				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.04494		100.02247				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			9.77000	102.43954	9.74500	102.48162				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.04402		100.02210				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.04348		100.02183				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.04705		100.02359				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			9.97000	102.43293	9.94500	102.47421				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.04457		100.02238				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.04486		100.02253				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2052 Spot Bond				100.04938		100.02477			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.05480		100.02751			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.04567		100.02294			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.05443		100.02721			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			8.88000	108.25302	8.85500	108.26878			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			9.75000	114.60075	9.72000	114.70808			0.00	0	400,000,000
Total NRA022 SPOT									0.00	0	400,000,000
Total For NRA022									0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.54000	181.62347	2.54000	181.58998			0.00	0	9,700,000,000
Total NRA023 SPOT									0.00	0	9,700,000,000
Total For NRA023									0.00	0	9,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.31000	108.88529	11.31000	108.85239			0.00	0	5,040,000,000
Total NRA028 SPOT									0.00	0	5,040,000,000
Total For NRA028									0.00	0	5,040,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.84324	100.00000	14.81021			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				102.05349		102.03019			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				99.93748		99.91653			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.57154		100.54952			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond				100.72470		100.69952			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				99.89636		99.87028			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				99.87202		99.83982			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	20.75522	100.00000	20.70494			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.04620		100.02161			0.00	76,000,000	138,000,000
Total OML02 SPOT									0.00	76,000,000	138,000,000
Total For OML02									0.00	76,000,000	138,000,000
OML03 On 27/11/2019 Spot Bond			10.09000	100.28178	10.06500	100.31275			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.91767		101.89082			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			10.28000	102.90868	10.25000	102.95684			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.95000	102.08896	10.92000	102.17161			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.69000	100.99209	11.66000	101.11066			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				102.20587		102.17975			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.94000	104.73174	10.91000	104.82337			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML10 On 14/09/2025 Spot Bond			11.69000	103.28869	11.66000	103.41402			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	105.65100	10.00000	105.62300			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				101.89452		101.87116			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				99.86333		99.84059			0.00	0	0
Total PMM28 SPOT									0.00	0	0
Total For PMM28									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				99.77672		99.75405			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				101.88363		101.86040			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM31 On 04/05/2017 Spot Bond				100.41005		100.38751			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				99.93162		99.90885			0.00	0	0
Total PMM32 SPOT									0.00	0	0
Total For PMM32									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				97.25731		97.22746			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				97.08001		97.05264			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	100.45967	10.01500	100.44145			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				100.63305		100.60911			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				100.70113		100.67680			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				100.76592		100.73926			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				100.78098		100.75377			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			8.79000	112.94540	8.76000	113.12806		720,518,185,419,000.00	3,836,236,426,100	1,602,953,584,800	
Total R186 SPOT								20,518,185,419,000.00	836,236,426,100	502,953,584,800	
Total For R186								20,518,185,419,000.00	836,236,426,100	502,953,584,800	
R197 On 07/12/2023 Spot Bond			2.04000	297.38498	2.04000	297.33417		32,207,520,000,000.00	15,788,000,000	30,054,628,500	
Total R197 SPOT								2,207,520,000,000.00	15,788,000,000	30,054,628,500	
Total For R197								2,207,520,000,000.00	15,788,000,000	30,054,628,500	
R202 On 07/12/2033 Spot Bond			2.08000	245.80915	2.08000	245.76690		229,080,172,256,000.00	110,134,698,200	212,890,907,300	
Total R202 SPOT								29,080,172,256,000.00	110,134,698,200	212,890,907,300	
Total For R202								29,080,172,256,000.00	110,134,698,200	212,890,907,300	
R2023 On 28/02/2023 Spot Bond			8.37000	97.03365	8.34000	97.14882		324,276,381,310,000.00	636,114,263,000	526,438,369,900	
Total R2023 SPOT								24,276,381,310,000.00	636,114,263,000	526,438,369,900	
Total For R2023								24,276,381,310,000.00	636,114,263,000	526,438,369,900	
R203 On 15/09/2017 Spot Bond			7.54500	104.05939	7.54000	104.04079		845,140,100,000,000.00	1,039,780,000,000	623,650,000,000	
Total R203 SPOT								15,140,100,000,000.00	039,780,000,000	523,650,000,000	
Total For R203								15,140,100,000,000.00	039,780,000,000	523,650,000,000	
R2030 On 31/01/2030 Spot Bond			9.18500	91.65706	9.15000	91.88033		148,985,605,250,000.00	1,431,571,650,000	715,640,722,000	
Total R2030 SPOT								18,985,605,250,000.00	431,571,650,000	715,640,722,000	
Total For R2030								18,985,605,250,000.00	431,571,650,000	715,640,722,000	
R2032 On 31/03/2032 Spot Bond			9.33500	94.62603	9.29500	94.90319		410,377,954,000,000.00	365,332,400,000	337,672,227,900	
Total R2032 SPOT								10,377,954,000,000.00	365,332,400,000	337,672,227,900	
Total For R2032								10,377,954,000,000.00	365,332,400,000	337,672,227,900	
R2035 On 28/02/2035 Spot Bond			9.44500	95.01425	9.41500	95.23826		577,856,677,000,000.00	1,225,818,600,000	536,205,900,000	
Total R2035 SPOT								7,856,677,000,000.00	225,818,600,000	536,205,900,000	
Total For R2035								7,856,677,000,000.00	225,818,600,000	536,205,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 31/01/2037 Spot Bond			9.55000	91.26967	9.52500	91.45142			890,149,345,000,000.00	1,454,465,900,000	664,351,543,100
Total R2037 SPOT									10,149,345,000,000.00	454,465,900,000	664,351,543,100
Total For R2037									10,149,345,000,000.00	454,465,900,000	664,351,543,100
R204 On 21/12/2018 Spot Bond			7.70000	101.91217	7.67500	101.93303			593,912,790,000,000.00	1,245,962,700,000	566,615,892,200
Total R204 SPOT									13,912,790,000,000.00	245,962,700,000	566,615,892,200
Total For R204									13,912,790,000,000.00	245,962,700,000	566,615,892,200
R2040 On 31/01/2040 Spot Bond			9.56500	95.37077	9.53000	95.65625			105,898,975,000,000.00	324,715,000,000	278,477,552,300
Total R2040 SPOT									15,898,975,000,000.00	324,715,000,000	278,477,552,300
Total For R2040									15,898,975,000,000.00	324,715,000,000	278,477,552,300
R2044 On 31/01/2044 Spot Bond			9.60500	92.37814	9.57000	92.66698			088,975,286,000,000.00	425,713,200,000	381,344,512,100
Total R2044 SPOT									18,975,286,000,000.00	425,713,200,000	381,344,512,100
Total For R2044									18,975,286,000,000.00	425,713,200,000	381,344,512,100
R2048 On 28/02/2048 Spot Bond			9.60500	91.48926	9.57000	91.78542			941,137,402,500,000.00	2,076,120,500,000	1,178,806,600,000
Total R2048 SPOT									11,137,402,500,000.00	076,120,500,000	178,806,600,000
Total For R2048									11,137,402,500,000.00	076,120,500,000	178,806,600,000
R207 On 15/01/2020 Spot Bond			7.89000	99.16381	7.86500	99.20558			518,828,169,000,000.00	1,206,442,100,000	524,193,019,200
Total R207 SPOT									18,828,169,000,000.00	206,442,100,000	524,193,019,200
Total For R207									18,828,169,000,000.00	206,442,100,000	524,193,019,200
R208 On 31/03/2021 Spot Bond			8.05000	98.25477	8.02000	98.33375			771,616,159,950,000.00	1,089,641,759,000	668,956,238,900
Total R208 SPOT									11,616,159,950,000.00	089,641,759,000	668,956,238,900
Total For R208									11,616,159,950,000.00	089,641,759,000	668,956,238,900
R209 On 31/03/2036 Spot Bond			9.44000	74.52593	9.41000	74.71356			400,089,888,784,000.00	1,843,229,861,100	844,566,641,100
Total R209 SPOT									10,089,888,784,000.00	843,229,861,100	344,566,641,100
Total For R209									10,089,888,784,000.00	843,229,861,100	344,566,641,100
R210 On 31/03/2028 Spot Bond			2.03000	187.94393	2.03000	187.91189			99,464,316,000,000.00	48,997,200,000	123,811,382,600
Total R210 SPOT									19,464,316,000,000.00	48,997,200,000	123,811,382,600
Total For R210									19,464,316,000,000.00	48,997,200,000	123,811,382,600
R212 On 31/01/2022 Spot Bond			2.02000	147.20079	2.02000	147.17568			365,645,856,000,000.00	181,012,800,000	109,514,744,100
Total R212 SPOT									15,645,856,000,000.00	181,012,800,000	109,514,744,100
Total For R212									15,645,856,000,000.00	181,012,800,000	109,514,744,100
R213 On 28/02/2031 Spot Bond			9.23000	82.58808	9.19000	82.84053			529,879,149,307,000.00	1,357,516,700,900	658,159,772,200
Total R213 SPOT									19,879,149,307,000.00	357,516,700,900	658,159,772,200
Total For R213									19,879,149,307,000.00	357,516,700,900	658,159,772,200
R214 On 28/02/2041 Spot Bond			9.52500	71.57177	9.49000	71.80527			533,838,570,580,000.00	1,210,901,687,200	773,704,193,400
Total R214 SPOT									13,838,570,580,000.00	210,901,687,200	773,704,193,400
Total For R214									13,838,570,580,000.00	210,901,687,200	773,704,193,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C On 21/06/2020 Spot Bond			8.54000	75.74777	8.54000	75.73037			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	47.87639	9.05000	47.86474			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				100.78255		100.75789			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				100.72728		100.70441			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				102.20319		102.17520			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				102.48397		102.45847			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	86.39041	100.00000	86.18997			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	85.91885	100.00000	85.71429			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	96.74036	100.00000	96.49039			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	44.26534	100.00000	44.15574			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	64.06696	100.00000	63.88408			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	11.08561	100.00000	11.05121			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF03I On 04/04/2018 Spot Bond			100.00000	42.73417	100.00000	42.61217				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	29.57931	100.00000	29.49487				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	16.45559	100.00000	16.40861				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				101.82886		101.80439				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.29359		100.27176				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				99.90387		99.87969				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				102.39521		102.37074				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	25.17432	100.00000	25.11198				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				101.62077		101.59648				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				101.31795		101.29268				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				99.85743		99.83351				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				101.49246		101.46912				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC3 On 02/06/2017 Spot Bond				99.86889		99.84684			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				100.67192		100.64865			0.00	0	0
Total RDFC34 SPOT									0.00	0	0
Total For RDFC34									0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				101.17037		101.14732			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00382		100.03574			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REB01/ On 21/05/2018 Spot Bond			100.00000	39.21358	100.00000	39.11538			0.00	0	0
Total REB01/JIBAR SPOT									0.00	0	0
Total For REB01/JIBAR									0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.01662		100.04814			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 19/05/2017 Spot Bond				100.09004		100.06752			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				101.63793		101.60540			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				101.72568		101.69137			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0
RED20: On 05/04/2019 Spot Bond				102.06983		102.02851			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				103.25543		103.22236			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES011 On 02/03/2018 Spot Bond			100.00000	46.64791	100.00000	46.53239			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	24.68628	100.00000	24.62515			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	15.73202	100.00000	15.69307			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	12.16291	100.00000	12.13279			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				100.50585		100.48215			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				100.46019		100.43554			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.98068		101.95620			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				100.94767		100.92356			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				99.92978		99.90621			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				99.92883		99.90494			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				100.81953		100.79451			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				100.98570		100.96278			0.00	0	0
Total RES37 SPOT									0.00	0	0
Total For RES37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES38 On 01/08/2020 Spot Bond				100.59462		100.56964			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				100.73181		100.66146			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				78.88628		78.83067			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	101.87100	12.35000	101.83728			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	20.67466	100.00000	20.62290			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	25.95570	100.00000	25.89143			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	18.75331	100.00000	18.73034			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				104.76655		104.72090			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				46.74644		46.68779			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			9.47500	105.09428	9.44500	105.16987		665,145,000,000.00		70,200,000	26,000,000
Total RW21 SPOT								665,145,000,000.00		70,200,000	26,000,000
Total For RW21								665,145,000,000.00		70,200,000	26,000,000
RW23 On 10/12/2023 Spot Bond			10.05000	99.34487	10.02000	99.46106			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			10.94000	97.56250	10.90000	97.78755			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	98.91599	100.00000	98.64865			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	105.65100	10.00000	105.62300			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			8.52500	103.05593	8.52000	103.03598			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				101.40815		101.38104			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				99.07905		99.05135			0.00	0	50,000,000
Total SBK17 SPOT									0.00	0	50,000,000
Total For SBK17									0.00	0	50,000,000
SBK18 On 24/10/2020 Spot Bond				99.17806		99.15034			0.00	0	10,000,000
Total SBK18 SPOT									0.00	0	10,000,000
Total For SBK18									0.00	0	10,000,000
SBK19 On 24/10/2019 Spot Bond				100.82857		100.80241			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.78140		103.42616			0.00	30,000,000	25,000,000
Total SBK20 SPOT									0.00	30,000,000	25,000,000
Total For SBK20									0.00	30,000,000	25,000,000
SBK21 On 28/01/2025 Spot Bond				100.49960		100.47031			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.02348		99.99537			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK23 On 28/05/2022 Spot Bond			11.97000	101.20197	11.94000	101.28315			0.00	0	1,875,000,000
Total SBK23 SPOT									0.00	0	1,875,000,000
Total For SBK23									0.00	0	1,875,000,000
SBK24 On 19/10/2025 Spot Bond				100.61100		100.58094			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	11.82055	100.00000	11.79128			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2026 Spot Bond				101.27799		101.24716			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.79000	105.54724	11.76000	105.61169			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			9.05000	102.46424	9.02500	102.46545			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			8.94500	103.31675	8.94000	103.29443			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				101.85816		101.83497			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			8.12000	104.22723	8.11500	104.20709			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				102.00753		101.98410			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				102.54656		102.52229			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			9.35000	104.63478	9.32000	104.71540			0.00	0	600,000,000
Total SBS19 SPOT									0.00	0	600,000,000
Total For SBS19									0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20 On 15/05/2026 Spot Bond			10.17000	102.06603	10.14000	102.21435			2,406,222,000,000.00	236,600,000	80,600,000
Total SBS20 SPOT									2,406,222,000,000.00	236,600,000	80,600,000
Total For SBS20									2,406,222,000,000.00	236,600,000	80,600,000
SBS21 On 15/05/2026 Spot Bond				101.65464		101.62977			0.00	0	10,000,000
Total SBS21 SPOT									0.00	0	10,000,000
Total For SBS21									0.00	0	10,000,000
SBS23 On 23/05/2017 Spot Bond				100.06822		100.04656			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.56527		100.54295			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.62000	102.73162	8.59500	102.75804			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.27000	99.42300	10.24000	99.54208			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				100.76788		100.74578			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			8.64000	101.84669	8.61500	101.87428			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			10.35500	89.40485	10.32500	89.54104			267,159,000,000.00	25,800,000	7,700,000
Total SBS3 SPOT									267,159,000,000.00	25,800,000	7,700,000
Total For SBS3									267,159,000,000.00	25,800,000	7,700,000
SBS30 On 12/06/2019 Spot Bond				101.36692		101.34358			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			10.27000	98.92117	10.24000	99.07833			8,412,157,000,000.00	819,100,000	244,400,000
Total SBS31 SPOT									8,412,157,000,000.00	819,100,000	244,400,000
Total For SBS31									8,412,157,000,000.00	819,100,000	244,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS32 On 19/09/2017 Spot Bond				101.79543		101.77288			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				101.60386		101.57966			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			10.59000	101.88674	10.56000	102.00888			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.85641		100.83375			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				100.61747		100.59356			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			8.89000	98.24794	8.86500	98.28676			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.02000	95.63323	9.99000	95.76382			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			10.62000	94.36203	10.58000	94.60072			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			9.82000	97.82571	9.79000	97.90812		1,066,452,000,000.00		108,600,000	612,400,000
Total SBS4 SPOT								1,066,452,000,000.00		108,600,000	612,400,000
Total For SBS4								1,066,452,000,000.00		108,600,000	612,400,000
SBS40 On 12/11/2020 Spot Bond				100.55977		100.53584			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			9.48000	105.00599	9.45000	105.11116		2,703,696,000,000.00		285,200,000	85,100,000
Total SBS41 SPOT								2,703,696,000,000.00		285,200,000	85,100,000
Total For SBS41								2,703,696,000,000.00		285,200,000	85,100,000
SBS42 On 12/11/2025 Spot Bond			10.04500	106.42642	10.01500	106.57333		478,142,000,000.00		47,600,000	14,200,000
Total SBS42 SPOT								478,142,000,000.00		47,600,000	14,200,000
Total For SBS42								478,142,000,000.00		47,600,000	14,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS43 On 12/11/2027 Spot Bond			10.31000	106.33690	10.28000	106.50397			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				100.39899		100.37556			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				100.97225		100.94841			0.00	0	1,000,000,000
Total SBS45 SPOT									0.00	0	1,000,000,000
Total For SBS45									0.00	0	1,000,000,000
SBS46 On 15/02/2023 Spot Bond			9.52000	105.31946	9.49000	105.43123			0.00	0	900,000,000
Total SBS46 SPOT									0.00	0	900,000,000
Total For SBS46									0.00	0	900,000,000
SBS47 On 15/02/2023 Spot Bond				100.75215		100.72761			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				100.58721		100.56358			0.00	0	900,000,000
Total SBS48 SPOT									0.00	0	900,000,000
Total For SBS48									0.00	0	900,000,000
SBS49 On 31/01/2022 Spot Bond				100.60395		100.57961			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			9.47000	100.55629	9.44000	100.64682			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			9.83000	100.36279	9.80000	100.48444			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			3.34000	276.10279	3.34000	276.04590		668,000,000,000.00		200,000,000	110,000,000
Total SBSI11 SPOT								668,000,000,000.00		200,000,000	110,000,000
Total For SBSI11								668,000,000,000.00		200,000,000	110,000,000
SBSI14 On 07/12/2033 Spot Bond			3.63000	201.64359	3.63000	201.60047		0.00	0	0	0
Total SBSI14 SPOT								0.00	0	0	0
Total For SBSI14								0.00	0	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	66.43960	100.00000	66.27507		0.00	0	0	0
Total SCM10U SPOT								0.00	0	0	0
Total For SCM10U								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.59644		101.56118				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				101.59656		101.56130				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.55599	6.50000	102.53786				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				101.86690		101.84317				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.81500	101.31643	8.81000	101.29438				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	101.33832	8.75000	101.31474				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				102.59818		102.57421				0.00	0	300,000,000
Total SHS06 SPOT										0.00	0	300,000,000
Total For SHS06										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS111 On 25/11/2020 Spot Bond			10.00000	105.65100	10.00000	105.62300			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				101.65830		101.63354			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			9.14500	105.20087	9.14000	105.17748			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.41286		100.38921			0.00	80,000,000	90,000,000
Total SHS22 SPOT									0.00	80,000,000	90,000,000
Total For SHS22									0.00	80,000,000	90,000,000
SHS23 On 29/06/2018 Spot Bond				101.42321		101.39856			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				101.46953		101.44406			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.95000	101.17939	9.92000	101.23598		382,080,000,000.00		38,400,000	9,600,000
Total SHS25 SPOT								382,080,000,000.00		38,400,000	9,600,000
Total For SHS25								382,080,000,000.00		38,400,000	9,600,000
SHS26 On 29/06/2020 Spot Bond				101.46953		101.44406			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				101.45477		101.43002			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	31.68574	100.00000	31.60728			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			9.00000	99.80586	8.97500	99.81540			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.23848		100.21267			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA1 On 15/08/2019 Spot Bond				100.22732		100.20277				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.23317		100.20796				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.23700		100.21138				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				100.23920		100.21331				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.25660		100.22880				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				100.26135		100.23299				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.74500	103.42221	8.74000	103.40041				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				101.17256		101.14566				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			11.07000	107.39114	11.04000	107.49317				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SPDA10 On 21/08/2021 Spot Bond				100.01457		100.04668				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.10652		100.14013				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				100.10493		100.13910				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA6 On 21/08/2024 Spot Bond				100.01200		100.04507			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.07167		100.04776			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.07380		100.04918			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.01348		100.04605			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond				102.04756		102.02142			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.64869		100.62248			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				101.23326		101.20957			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			9.83000	98.19661	9.80000	98.24793		7,144,444,000,000.00	726,800,000	331,700,000	
Total SSA06 SPOT								7,144,444,000,000.00	726,800,000	331,700,000	
Total For SSA06								7,144,444,000,000.00	726,800,000	331,700,000	
SSN00: On 01/03/2017 Spot Bond				99.87949		99.85523		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				101.52648		101.50048		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				100.78018		100.75485		0.00	120,000,000	30,000,000	
Total SSN003 SPOT								0.00	120,000,000	30,000,000	
Total For SSN003								0.00	120,000,000	30,000,000	
SSN00: On 31/03/2021 Spot Bond			9.62000	93.18296	9.59000	93.25277		0.00	0	0	
Total SSN004 SPOT								0.00	0	0	
Total For SSN004								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 31/03/2021 Spot Bond			9.62000	93.18296	9.59000	93.25277			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	95.69507	9.30000	95.67104			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				101.71341		101.68755			0.00	160,000,000	40,000,000
Total SSN008 SPOT									0.00	160,000,000	40,000,000
Total For SSN008									0.00	160,000,000	40,000,000
SSN00: On 15/09/2017 Spot Bond			8.42500	103.59137	8.42000	103.57042			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			3.36500	116.29901	3.36500	116.27490			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	98.76627	9.61500	98.74079			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.81000	99.99535	10.78000	100.14333			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			11.10000	71.11823	11.06000	71.31790			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.81601		100.79110			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				100.94853		100.92464			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				101.50286		101.47727			0.00	360,000,000	90,000,000
Total SSN027 SPOT									0.00	360,000,000	90,000,000
Total For SSN027									0.00	360,000,000	90,000,000
SSN02: On 07/12/2023 Spot Bond				102.30418		102.27552			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0

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 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				101.71057		101.68473				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03(On 02/06/2020 Spot Bond				99.85504		99.83072				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03(On 17/11/2020 Spot Bond				100.18143		100.15620				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03(On 18/12/2020 Spot Bond				107.38958		107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03(On 01/06/2021 Spot Bond				99.87210		99.84642				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	100.75015	9.55000	100.72419				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN03(On 16/08/2019 Spot Bond				100.19266		100.16930				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN04(On 11/10/2023 Spot Bond				101.07183		101.04671				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			9.77000	103.70304	9.74000	103.82018				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			3.65000	102.30139	3.63500	102.52337				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN04 On 09/02/2027 Spot Bond				100.39579		100.37040			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0
SSN04 On 14/02/2018 Spot Bond				100.23192		100.20954			0.00	0	0
Total SSN045 SPOT									0.00	0	0
Total For SSN045									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.74000	99.37490	9.71000	99.51641			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				100.01158		100.04479			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.01448		100.04670			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			9.54000	98.96533	9.51500	98.99385			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.30377		100.28028			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.07474		100.04981			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			9.44000	102.97224	9.41500	103.02032			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.06907		100.04604			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.30377		100.28028			0.00	0	0
Total T13A14 SPOT									0.00	0	0
Total For T13A14									0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.07458		100.04971			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A16 On 21/08/2020 Spot Bond			9.54000	102.32544	9.51500	102.37299				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.01324		100.04589				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.01522		100.04716				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			9.49000	100.80745	9.46500	100.85491				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				99.86877		99.84672				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				101.48269		101.46008				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.16970		101.14560				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				101.18206		101.15829				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				101.20724		101.18295				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				100.59270		100.56985				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.23621		100.21385				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				100.61631		100.59251				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS142 On 28/10/2021 Spot Bond				100.63649		100.61188			0.00	0	0
Total TFS142 SPOT									0.00	0	0
Total For TFS142									0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.15992		100.13779			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				101.17163		101.14891			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	100.80116	7.83000	100.78018			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				101.00767		100.98404			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	100.75741	7.39000	100.73760			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				100.91538		100.89112			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	100.73449	7.16000	100.71527			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				100.96442		100.93882			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10B2 On 18/07/2017 Spot Bond				100.96042		100.93492				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				101.05640		101.02829				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				101.04341		101.01566				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				101.43513		101.39667				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				101.39038		101.35315				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				100.88934		100.86579				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.92138		100.89695				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	100.87719	8.73000	100.85338				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				100.75624		100.73253				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				100.91537		100.89111				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			9.40000	99.28462	9.37500	99.29124				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				100.67218		100.64848				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A€ On 18/07/2041 Spot Bond				100.91537		100.89111			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.96641		100.94075			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.95540		100.93005			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.95140		100.92616			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1On 18/07/2041 Spot Bond				101.05439		101.02633			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2On 18/07/2041 Spot Bond				101.05039		101.02245			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3On 18/07/2041 Spot Bond				101.01541		100.98842			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1On 18/07/2041 Spot Bond				101.36547		101.32891			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2On 18/07/2041 Spot Bond				101.36945		101.33278			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3On 18/07/2041 Spot Bond				101.34955		101.31343			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A1On 21/08/2048 Spot Bond				100.01076		100.04425			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12A2On 21/08/2019 Spot Bond				100.01282		100.04561			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0

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 21/08/2019 Spot Bond			9.49000	99.37870	9.46500	99.40743			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.01158		100.04479			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.01448		100.04670			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			9.40000	98.19751	9.37500	98.22643			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.01117		100.04452			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.01448		100.04670			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A On 21/02/2048 Spot Bond			9.51000	97.45964	9.48500	97.48812			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.01819		100.04915			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.01819		100.04915			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				100.01819		100.04915			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.01819		100.04915			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.02479		100.05351			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				100.02479		100.05351				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.02479		100.05351				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.02471		100.05345				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.05153		100.07115				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.05153		100.07115				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.17640		100.19615				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.05103		100.07083				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00968		100.04354				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.01150		100.04474				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.01440		100.04662				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			9.64000	99.14543	9.61500	99.19198				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				100.00977		100.04360				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A6 On 21/08/2018 Spot Bond				100.21891		100.25250			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				99.51400		99.54569			0.00	1,900,000,000	1,900,000,000
Total TH13A7 SPOT									0.00	1,900,000,000	1,900,000,000
Total For TH13A7									0.00	1,900,000,000	1,900,000,000
TH13A8 On 21/08/2020 Spot Bond			9.53000	100.36921	9.50500	100.41642			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				100.06907		100.04604			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.01809		100.04905			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.01818		100.04911			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.07890		100.05259			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.07734		100.05154			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B5 On 25/07/2020 Spot Bond				100.01785		100.04889			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.02384		100.05283			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.02449		100.05326			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.08282		100.05521			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				100.08439		100.05624			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.02834		100.05579			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.05081		100.07058			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.05081		100.07058			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.11001		100.07331			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.10885		100.07254			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.05244		100.07165			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A: On 21/11/2017 Spot Bond				100.00701		100.04177			0.00	0	0
Total TH14A1 SPOT									0.00	0	0
Total For TH14A1									0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.01318		100.04583			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.01541		100.04723			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			9.59000	104.51900	9.56000	104.60562			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				100.08744		100.06570			0.00	0	0
Total TH14A5 SPOT									0.00	0	0
Total For TH14A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A6 On 21/11/2019 Spot Bond				100.09605		100.07215			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				100.09868		100.07408			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.54000	101.71567	9.35000	102.40124			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.02036		100.05047			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.10282		100.07717			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.02442		100.05312			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.10918		100.08192			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.04869		100.06899			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				100.14073		100.10548			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				100.96331		100.94036			0.00	0	0
Total TH9A11 SPOT									0.00	0	0
Total For TH9A11									0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				101.35889		101.33464			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.32961	101.06155	6.31378			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.99141		100.96507				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				101.95395		101.92507				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2019 Spot Bond				101.40025		101.36274			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			9.56000	91.08530	9.53500	91.12128			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	17.81755	100.00000	17.78374			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	105.65100	10.00000	105.62300			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			8.29500	103.23605	8.29000	103.21634		233,919,000,000,000.00	28,200,000,000	22,067,618,178	
Total TN17 SPOT								13,919,000,000,000.00	28,200,000,000	22,067,618,178	
Total For TN17								13,919,000,000,000.00	28,200,000,000	22,067,618,178	
TN17/R On 14/11/2017 Spot Bond			100.00000	62.31168	100.00000	62.17225			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.35000	108.04245	9.32000	108.10628		777,609,580,000,000.00	83,166,800,000	41,585,500,000	
Total TN20 SPOT								777,609,580,000,000.00	83,166,800,000	41,585,500,000	
Total For TN20								777,609,580,000,000.00	83,166,800,000	41,585,500,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	20.02374	100.00000	19.97893			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	6.08580	100.00000	6.07073			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			9.99500	107.11276	9.96500	107.23170		397,001,400,000,000.00	39,720,000,000	19,560,300,000	
Total TN23 SPOT								397,001,400,000,000.00	39,720,000,000	19,560,300,000	
Total For TN23								397,001,400,000,000.00	39,720,000,000	19,560,300,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.20878	100.00000	14.17700			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			10.69000	93.59602	10.66000	93.72676		617,026,800,000,000.00	57,720,000,000	26,480,000,000	
Total TN25 SPOT								617,026,800,000,000.00	57,720,000,000	26,480,000,000	
Total For TN25								617,026,800,000,000.00	57,720,000,000	26,480,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	9.69990	100.00000	9.67819			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.68000	91.27678	10.65000	91.42491			255,399,384,000,000.00	23,913,800,000	11,016,100,000
Total TN27 SPOT									5,399,384,000,000.00	23,913,800,000	11,016,100,000
Total For TN27									5,399,384,000,000.00	23,913,800,000	11,016,100,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.19998	100.00000	11.17493			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			11.20500	99.08770	11.17000	99.29140			206,931,699,000,000.00	18,467,800,000	9,199,100,000
Total TN30 SPOT									16,931,699,000,000.00	18,467,800,000	9,199,100,000
Total For TN30									16,931,699,000,000.00	18,467,800,000	9,199,100,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.47609	8.00000	124.44928			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			11.49500	98.02928	11.49000	98.03750			83,913,500,000,000.00	7,300,000,000	10,300,000,000
Total TN40 SPOT									13,913,500,000,000.00	7,300,000,000	10,300,000,000
Total For TN40									13,913,500,000,000.00	7,300,000,000	10,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.04964	10.75000	104.01971			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.11348		100.09154			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.25806		100.23010			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.17372		100.14926			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.29430		100.26232				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.22417		100.19997				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.22901		100.20428				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.23628		100.21074				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	105.65100	10.00000	105.62300				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.19619		101.17286				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				101.21111		101.18724				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				100.96485		100.94110				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.16918		100.14692				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			9.55000	102.09098	9.52000	102.15778				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.88151	10.00000	99.85191				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.88446	9.75000	99.85560				0.00	0	0
Total TR31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.88630	100.00000	9.85808				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				101.74864		101.72454				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				101.82903		101.80380				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			9.79000	101.51169	9.76500	101.56281				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				101.75060		101.72648				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				101.82903		101.80380				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.59000	102.20207	9.56500	102.25419				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				101.95657		101.92954				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				102.00562		101.97788				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				102.21152		102.18087				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				102.28993		102.25817				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				102.79921		102.76019				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				102.79921		102.76019				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				101.82029		101.79549				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.26583	100.00000	9.24288				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	9.86262	100.00000	9.83819				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				101.84881		101.82329				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	10.22069	100.00000	10.19539				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				101.85862		101.83297				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	10.51909	100.00000	10.49305				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				102.13337		102.10383				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	14.15954	100.00000	14.12449				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				102.74106		102.70288				0.00	0	0
Total TRAE1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAE1										0.00	0	0
TRAE21 On 14/06/2024 Spot Bond			100.00000	18.15808	100.00000	18.11311				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE011 On 31/07/2019 Spot Bond			100.00000	22.85868	100.00000	22.80144				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE031 On 31/10/2020 Spot Bond			100.00000	3.73665	100.00000	3.72730				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP205 On 02/03/2017 Spot Bond				99.86371		99.84100				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 16/03/2017 Spot Bond				99.53767		99.51565				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				98.58674		98.56430				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				98.29233		98.26986				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				97.97374		97.95123				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				97.66517		97.64272				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				97.37071		97.34843				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				97.05749		97.03520				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				102.74724		102.72578				0.00	0	0
Total TSP217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP217										0.00	0	0
TSP217 On 03/08/2017 Spot Bond				96.44845		96.42626				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP218 On 17/08/2017 Spot Bond				96.16036		96.13830				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	20.51253	100.00000	20.46284				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				100.85759		100.82860				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC20 On 27/02/2017 Spot Bond				99.93450		99.91268				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				101.01008		100.98808				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				100.78841		100.76658				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC21 On 24/02/2017 Spot Bond				101.89212		101.87062				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				101.87300		101.85147				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				101.40499		101.38370				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				100.90306		100.88156				0.00	0	0
Total TWC217 SPOT										0.00	0	0
Total For TWC217										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.83962		100.81809				0.00	0	0
Total TWC218 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC218									0.00	0	0
TWC21 On 19/04/2017 Spot Bond				100.81809		100.79656			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				100.79656		100.77504			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				100.75351		100.73198			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				100.36562		100.34411			0.00	0	0
Total TWC222 SPOT									0.00	0	0
Total For TWC222									0.00	0	0
TWC22 On 15/05/2017 Spot Bond				100.23658		100.21507			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				100.19314		100.17168			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				100.15007		100.12863			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				100.08575		100.06432			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	79.52070	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			9.70000	103.08932	9.67000	103.16231			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.76000	108.36766	10.73000	108.51083		1,209,424,000,000.00		112,400,000	28,100,000
Total UG26 SPOT								1,209,424,000,000.00		112,400,000	28,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UG26										1,209,424,000,000.00	112,400,000	28,100,000
VJA01L On 20/01/2023 Spot Bond			100.00000	8.52281	100.00000	8.50171				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.21781	100.00000	8.19745				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	8.46583	100.00000	8.44487				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	8.85034	100.00000	8.82843				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	9.43588	100.00000	9.41251				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	9.50300	100.00000	9.47947				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	9.57944	100.00000	9.55572				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	0.10715	100.00000	0.10687				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	8.33849	100.00000	8.31784				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.12752	100.00000	8.10739				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.25628	100.00000	8.23583				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.62295	100.00000	8.60159				0.00	0	0
Total VJB04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.19740	100.00000	9.17462				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	9.33532	100.00000	9.31221				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	9.39609	100.00000	9.37282				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	0.10715	100.00000	0.10687				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				104.00548		103.98219				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				103.41190		103.38900				0.00	0	0
Total VKC18 SPOT										0.00	0	0
Total For VKC18										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	44.29025	100.00000	44.18057				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				100.40283		100.37863				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				101.42405		101.39983				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				100.39721		100.37336				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				101.93504		101.91078				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				101.44648		101.42142				0.00	0	0
Total VKE08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.03491	100.00000	8.01502				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	7.88207	100.00000	7.86255				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	9.59585	100.00000	9.57208				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.06621	100.00000	5.05367				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	9.24640	100.00000	9.22350				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	9.33674	100.00000	9.31362				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	9.28352	100.00000	9.26053				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	0.10715	100.00000	0.10687				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	7.85059	100.00000	7.83115				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	7.79178	100.00000	7.77248				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	9.80562	100.00000	9.78133				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.83882	100.00000	4.82684				0.00	0	0
Total VPB04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB04U										0.00	0	0
VPB05l On 20/04/2024 Spot Bond			100.00000	8.95347	100.00000	8.93130				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06l On 24/07/2024 Spot Bond			100.00000	9.11463	100.00000	9.09206				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07l On 20/10/2024 Spot Bond			100.00000	9.05832	100.00000	9.03590				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08l On 20/01/2025 Spot Bond			100.00000	0.10715	100.00000	0.10687				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	0.00142	100.00000	0.00142				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	8.87774	100.00000	8.85623				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			2.60000	246.18417	2.60000	246.13827				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			8.02500	102.40607	8.02000	102.38531				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/f On 28/05/2017 Spot Bond			100.00000	83.28056	100.00000	83.09913				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			8.26000	103.66087	8.23500	103.68886				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			8.53000	103.47677	8.50500	103.52343				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.80000	102.86118	8.77000	102.94200				0.00	0	0
Total WSP5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WSP5									0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	13.84407	100.00000	13.81310			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			7.64500	82.31563	7.62000	82.35005			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.92e+017	1,974,127,503,700	284,473,013,421
Total for SPOT :									1.92e+017	974,127,503,700	284,473,013,421
Total Futures									1.92e+017	974,127,504,320	284,473,782,506
Total Options									0.00	0	18,650
Grand Total:									1.92e+017	974,127,504,320	284,473,801,156