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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2016 Bond Future			10.30074	78.91375	10.32672	78.74331			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.37974	80.41708	10.40650	80.24393			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.45021	78.20815	10.47743	78.03422			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.51126	79.81540	10.53912	79.63942			0.00	0	0
Total ES33 Future									0.00	0	8,789
ES33 On 03/11/2016 Bond Future	11.29	Call			5,940.85000	5.94085	6,111,290		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Call			5,998.84000	5.99884	6,169,280		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			6,056.76000	6.05676	6,227,200		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			1,234.85000	1.23485	1,408,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			1,297.86000	1.29786	1,471,010		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			1,171.76000	1.17176	1,344,910		0.00	0	0

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	10.55	Call			460.83000	0.46083	634,760		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			524.01000	0.52401	697,940		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			397.58000	0.39758	571,510		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	Call			0.00000	0.00000	118,440		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Put			57.54000	0.05754	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			5.55000	0.00555	181,530		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			68.56000	0.06856	244,540		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,789
ES42	On	03/11/2016	Bond Future			10.42004	83.28038	10.44596	83.08442			0.00	0	8,777
ES42	On	02/02/2017	Bond Future			10.49386	84.86687	10.52054	84.66769			0.00	0	0
ES42	On	04/05/2017	Bond Future			10.56374	82.27718	10.59089	82.07698			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.62386	83.96851	10.65164	83.76577			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	03/11/2016	Bond Future			129.08135	129.08135	129.06756	129.06756			105,459,462.95	817	2,542
I2025	On	02/02/2017	Bond Future			130.26901	130.26901	130.25578	130.25578			212,859,562.34	1,634	817
I2025	On	04/05/2017	Bond Future			132.84519	132.84519	132.83604	132.83604			0.00	0	0
I2025	On	03/08/2017	Bond Future			134.24908	134.24908	134.24230	134.24230			0.00	0	0
Total I2025 Future												318,319,025.29	2,451	3,359
I2025	On	03/11/2016	Bond Future	129.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			152.44000	0.15244	138,650		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Put			162.44000	0.16244	148,650		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			142.44000	0.14244	128,650		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Call			245.78000	0.24578	259,010		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Call			265.78000	0.26578	279,010		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Call			255.78000	0.25578	269,010		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			276.04000	0.27604	285,190		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			0.00000	0.00000	0,000		0.00	0	0

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I2025	On	04/05/2017	Bond Future	132.57	Call			266.04000	0.26604	275,190		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			256.04000	0.25604	265,190		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			282.30000	0.28230	289,080		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			272.30000	0.27230	279,080		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			262.30000	0.26230	269,080		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												318,319,025.29	2,451	3,359
I2033	On	03/11/2016	Bond Future			107.56589	107.56589	107.55406	107.55406			0.00	0	5,045
I2033	On	02/02/2017	Bond Future			109.62179	109.62179	109.61039	109.61039			0.00	0	0
I2033	On	04/05/2017	Bond Future			110.75044	110.75044	110.74248	110.74248			0.00	0	0
I2033	On	03/08/2017	Bond Future			113.03148	113.03148	113.02561	113.02561			0.00	0	0
Total I2033 Future												0.00	0	5,045
I2033	On	03/11/2016	Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			1,615.94000	1.61594	1,604,110		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Put			1,625.94000	1.62594	1,614,110		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			1,605.94000	1.60594	1,594,110		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Put			99.61000	0.09961	88,210		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Put			109.61000	0.10961	98,210		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Put			89.61000	0.08961	78,210		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			87.52000	0.08752	79,560		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			97.52000	0.09752	89,560		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			107.52000	0.10752	99,560		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			114.39000	0.11439	108,520		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			94.39000	0.09439	88,520		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			104.39000	0.10439	98,520		0.00	0	0

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Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,045
I2038	On	03/11/2016	Bond Future			135.98705	135.98705	135.97235	135.97235			245,864,586.40	1,808	17,597
I2038	On	02/02/2017	Bond Future			137.14671	137.14671	137.13285	137.13285			495,922,503.36	3,616	2,587
I2038	On	04/05/2017	Bond Future			139.85903	139.85903	139.84928	139.84928			0.00	0	0
I2038	On	03/08/2017	Bond Future			141.24093	141.24093	141.23371	141.23371			0.00	0	0
Total I2038 Future												741,787,089.76	5,424	20,184
I2038	On	03/11/2016	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			337.65000	0.33765	322,950		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			347.65000	0.34765	332,950		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			357.65000	0.35765	342,950		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Call			82.85000	0.08285	96,710		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Call			72.85000	0.07285	86,710		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Call			62.85000	0.06285	76,710		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			59.28000	0.05928	69,030		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			79.28000	0.07928	89,030		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			69.28000	0.06928	79,030		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			73.71000	0.07371	80,930		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			63.71000	0.06371	70,930		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			53.71000	0.05371	60,930		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												741,787,089.76	5,424	20,184
I2046	On	03/11/2016	Bond Future			135.36905	135.36905	135.35435	135.35435			0.00	0	17,487
I2046	On	02/02/2017	Bond Future			137.95620	137.95620	137.94194	137.94194			0.00	0	0
I2046	On	04/05/2017	Bond Future			139.15651	139.15651	139.14654	139.14654			0.00	0	0
I2046	On	03/08/2017	Bond Future			142.02281	142.02281	142.01543	142.01543			0.00	0	0
Total I2046 Future												0.00	0	17,487
I2046	On	03/11/2016	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			1,715.65000	1.71565	1,700,950		0.00	0	0

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I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			1,725.65000	1.72565	1,710,950		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			1,735.65000	1.73565	1,720,950		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Call			811.94000	0.81194	826,200		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Call			801.94000	0.80194	816,200		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Call			791.94000	0.79194	806,200		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			826.54000	0.82654	836,510		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			816.54000	0.81654	826,510		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			806.54000	0.80654	816,510		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			845.43000	0.84543	852,810		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			835.43000	0.83543	842,810		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			825.43000	0.82543	832,810		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	17,487
I2050	On	03/11/2016	Bond Future			143.91027	143.91027	143.22110	143.22110			303,362,849.16	2,108	19,763
I2050	On	02/02/2017	Bond Future			145.05933	145.05933	144.35759	144.35759			611,570,135.28	4,216	2,108
I2050	On	04/05/2017	Bond Future			147.92769	147.92769	147.21713	147.21713			0.00	0	0
I2050	On	03/08/2017	Bond Future			149.31323	149.31323	148.59051	148.59051			0.00	0	0
Total I2050 Future												914,932,984.44	6,324	21,871
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			6,298.90000	6.29890	5,609,730		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			6,308.90000	6.30890	5,619,730		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			6,318.90000	6.31890	5,629,730		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Call			0.00000	0.00000	99,330		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Put			602.41000	0.60241	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Call			0.00000	0.00000	89,330		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Put			612.41000	0.61241	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Call			0.00000	0.00000	79,330		0.00	0	0

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	02/02/2017	Bond Future	144.98	Put			622.41000	0.62241	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	77,690		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			632.87000	0.63287	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	97,690		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			612.87000	0.61287	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	87,690		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			622.87000	0.62287	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	73,230		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			649.49000	0.64949	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	93,230		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			629.49000	0.62949	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	83,230		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			639.49000	0.63949	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												914,932,984.44	6,324	21,871
R186	On	03/11/2016	Bond Future			8.79631	115.25760	8.81691	115.11132		9.12	2,649,887,481.60	22,991	81,855
R186	On	02/02/2017	Bond Future			8.83901	112.15065	8.86034	112.00230		9.25	4,385,202,565.65	39,101	27,252
R186	On	04/05/2017	Bond Future			8.87415	114.36213	8.89579	114.21469		9.03	0.00	0	0
R186	On	03/08/2017	Bond Future			8.89638	111.40560	8.91858	111.25734		9.23	0.00	0	0
Total R186 Future												7,035,090,047.25	62,092	109,107
R186	On	03/11/2016	Bond Future	8.96	Call			1,391.14000	1.39114	1,415,720	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Call			2,754.73000	2.75473	2,858,200	9.23	0.00	0	1,425
R186	On	03/11/2016	Bond Future	8.82	Put			774.38000	0.77438	608,350	9.06	0.00	0	150
R186	On	03/11/2016	Bond Future	8.90	Call			1,113.98000	1.11398	1,117,490	9.09	0.00	0	0
R186	On	03/11/2016	Bond Future	8.90	Put			526.62000	0.52662	383,850	9.09	0.00	0	5,092
R186	On	03/11/2016	Bond Future	8.95	Call			1,342.78000	1.34278	1,363,720	9.10	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			403.99000	0.40399	278,650	9.10	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			6,099.50000	6.09950	6,245,180	9.52	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			382.24000	0.38224	260,540	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			1,440.32000	1.44032	1,468,570	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			361.38000	0.36138	243,350	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Call			2,147.45000	2.14745	2,222,110	9.18	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			163.40000	0.16340	91,780	9.18	0.00	0	108
R186	On	03/11/2016	Bond Future	9.71	Put			0.69000	0.00069	0,090	9.52	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Put			81.29000	0.08129	38,480	9.23	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			4,050.48000	4.05048	4,185,780	9.34	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			15.90000	0.01590	4,920	9.34	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			5,770.76000	5.77076	5,916,020	9.49	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			1.20000	0.00120	0,180	9.49	0.00	0	0
R186	On	03/11/2016	Bond Future	8.30	Call			21.17000	0.02117	11,430	8.90	0.00	0	150

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	03/11/2016	Bond Future	8.30	Put			3,771.50000	3.77150	3,615,480	8.90	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Call			138.88000	0.13888	106,750	8.97	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Put			2,272.52000	2.27252	2,094,110	8.97	0.00	0	150
R186	On	03/11/2016	Bond Future	8.82	Call			796.30000	0.79630	776,550	9.06	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			1,398.91000	1.39891	1,425,480	9.12	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.60	Put			3,228.07000	3.22807	3,106,290	9.12	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			1,991.06000	1.99106	2,031,110	9.19	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			2,411.43000	2.41143	2,303,130	9.19	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Put			4,043.04000	4.04304	3,911,940	9.07	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Call			2,335.98000	2.33598	2,383,540	9.22	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			2,060.84000	2.06084	1,960,050	9.22	0.00	0	750
R186	On	02/02/2017	Bond Future	8.62	Call			1,452.14000	1.45214	1,479,950	9.13	0.00	0	500
R186	On	02/02/2017	Bond Future	8.79	Put			2,448.64000	2.44864	2,339,600	9.18	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			5,029.22000	5.02922	5,123,300	9.53	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			702.06000	0.70206	647,790	9.53	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.81	Call			2,024.06000	2.02406	2,064,840	9.19	0.00	0	0
R186	On	02/02/2017	Bond Future	8.37	Put			4,356.18000	4.35618	4,222,300	9.05	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			997.48000	0.99748	1,014,730	9.07	0.00	0	750
R186	On	02/02/2017	Bond Future	8.87	Put			2,161.95000	2.16195	2,058,850	9.21	0.00	0	500
R186	On	02/02/2017	Bond Future	8.00	Call			354.04000	0.35404	357,240	8.93	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.00	Put			6,556.04000	6.55604	6,410,890	8.93	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Call			2,792.57000	2.79257	2,849,580	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	8.62	Put			3,139.34000	3.13934	3,018,800	9.13	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			1,958.40000	1.95840	1,997,710	9.18	0.00	0	0
R186	On	02/02/2017	Bond Future	8.37	Call			877.09000	0.87709	891,560	9.05	0.00	0	500
R186	On	02/02/2017	Bond Future	9.02	Put			1,690.55000	1.69055	1,599,210	9.26	0.00	0	500
R186	On	02/02/2017	Bond Future	9.40	Call			4,519.81000	4.51981	4,606,630	9.47	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			853.86000	0.85386	792,330	9.47	0.00	0	750
R186	On	02/02/2017	Bond Future	8.81	Put			2,374.61000	2.37461	2,267,040	9.19	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Call			2,229.05000	2.22905	2,274,300	9.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,977.39000	2.97739	3,030,170	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			3,016.81000	3.01681	2,922,150	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			3,011.51000	3.01151	3,064,820	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			2,982.86000	2.98286	2,888,730	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			3,045.86000	3.04586	3,099,700	9.01	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			2,949.19000	2.94919	2,855,590	9.01	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			3,578.37000	3.57837	3,488,620	9.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			3,587.97000	3.58797	3,645,600	9.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			3,645.24000	3.64524	3,554,610	9.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			3,621.36000	3.62136	3,679,430	9.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			3,611.89000	3.61189	3,521,700	9.21	0.00	0	0

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	03/08/2017	Bond Future	8.93	Call			3,654.53000	3.65453	3,713,040	9.21	0.00	0	0
Total R186 Option												0.00	0	40,250
Total For R186												7,035,090,047.25	62,092	149,357
R197	On	03/11/2016	Bond Future			303.28601	303.28601	303.25364	303.25364			0.00	0	861
R197	On	02/02/2017	Bond Future			302.40698	302.40698	302.37583	302.37583			0.00	0	0
R197	On	04/05/2017	Bond Future			308.38721	308.38721	308.36573	308.36573			0.00	0	0
R197	On	03/08/2017	Bond Future			307.84010	307.84010	307.82402	307.82402			0.00	0	0
Total R197 Future												0.00	0	861
R197	On	03/11/2016	Bond Future	303.57	Put			316.36000	0.31636	283,990		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			326.36000	0.32636	293,990		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			306.36000	0.30636	273,990		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Put			204.17000	0.20417	173,020		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Put			214.17000	0.21417	183,020		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Put			194.17000	0.19417	163,020		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			234.27000	0.23427	212,790		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			214.27000	0.21427	192,790		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			224.27000	0.22427	202,790		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	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			245.98000	0.24598	229,900		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			225.98000	0.22598	209,900		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			235.98000	0.23598	219,900		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	861
R202	On	03/11/2016	Bond Future			250.14824	250.14824	250.78392	250.78392			6,253,706.00	25	33,807
R202	On	02/02/2017	Bond Future			251.38331	251.38331	252.03286	252.03286			12,569,165.50	50	1,771
R202	On	04/05/2017	Bond Future			256.35434	256.35434	257.02506	257.02506			0.00	0	0
R202	On	03/08/2017	Bond Future			257.97000	257.97000	258.65930	258.65930			0.00	0	0
Total R202 Future												18,822,871.50	75	35,578
R202	On	03/11/2016	Bond Future	253.85	Put			3,066.08000	3.06608	3,701,760		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			3,076.08000	3.07608	3,711,760		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			3,086.08000	3.08608	3,721,760		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Call			312.86000	0.31286	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Put			0.00000	0.00000	336,690		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Call			302.86000	0.30286	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Put			0.00000	0.00000	346,690		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Call			292.86000	0.29286	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Put			0.00000	0.00000	356,690		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			315.06000	0.31506	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			0.00000	0.00000	355,660		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Call			305.06000	0.30506	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			0.00000	0.00000	365,660		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			295.06000	0.29506	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			0.00000	0.00000	375,660		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			0.00000	0.00000	400,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			309.30000	0.30930	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			0.00000	0.00000	380,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			299.30000	0.29930	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			0.00000	0.00000	390,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			289.30000	0.28930	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												18,822,871.50	75	35,578
R2023	On	03/11/2016	Bond Future			8.48669	97.91577	8.50734	97.81868		6.84	1,583,983,411.29	16,177	11,782
R2023	On	02/02/2017	Bond Future			8.53103	99.78107	8.55264	99.68278		6.56	848,139,095.00	8,500	10,526
R2023	On	04/05/2017	Bond Future			8.55822	97.81495	8.58024	97.71803		6.55	0.00	0	0
R2023	On	03/08/2017	Bond Future			8.56722	99.82476	8.59003	99.72771		6.22	0.00	0	0
Total R2023 Future												2,432,122,506.29	24,677	22,308
R2023	On	03/11/2016	Bond Future	9.73	Call			5,538.29000	5.53829	5,635,380	7.24	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			0.00000	0.00000	0,000	7.24	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			5,581.93000	5.58193	5,679,020	7.24	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			0.00000	0.00000	0,000	7.24	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			5,625.54000	5.62554	5,722,630	7.24	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.24	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			856.00000	0.85600	803,120	6.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,180.51000	2.18051	2,226,460	6.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			840.64000	0.84064	788,300	6.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,210.02000	2.21002	2,256,510	6.69	0.00	0	0

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	02/02/2017	Bond Future	8.86	Put			825.50000	0.82550	773,700	6.69	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,151.19000	2.15119	2,196,600	6.69	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,876.50000	1.87650	1,912,320	6.51	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,833.58000	1.83358	1,772,480	6.51	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,898.87000	1.89887	1,935,060	6.51	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,812.00000	1.81200	1,751,270	6.51	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,921.40000	1.92140	1,957,950	6.52	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			1,790.60000	1.79060	1,730,230	6.52	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			2,156.02000	2.15602	2,097,740	6.18	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,155.05000	2.15505	2,193,230	6.18	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			2,197.71000	2.19771	2,138,840	6.18	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,176.85000	2.17685	2,215,320	6.18	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			2,176.97000	2.17697	2,118,390	6.18	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,198.41000	2.19841	2,237,180	6.18	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												2,432,122,506.29	24,677	22,308
R203	On	03/11/2016	Bond Future			7.65192	101.69825	7.67307	101.68103		0.92	30,509,475.00	300	23,024
R203	On	02/02/2017	Bond Future			7.65290	103.63564	7.68206	103.61877		0.65	62,181,384.00	600	920
R203	On	04/05/2017	Bond Future			7.30322	101.50501	7.34254	101.49127		0.41	0.00	0	0
R203	On	03/08/2017	Bond Future			4.95304	103.59082	5.06573	103.57874		0.12	0.00	0	0
Total R203 Future												92,690,859.00	900	23,944
R203	On	03/11/2016	Bond Future	8.84	Call			942.55000	0.94255	959,770	1.00	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			0.00000	0.00000	0,000	1.00	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			950.57000	0.95057	967,790	1.00	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			0.00000	0.00000	0,000	1.00	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			958.59000	0.95859	975,810	1.00	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			0.00000	0.00000	0,000	1.00	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			148.23000	0.14823	154,960	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			137.85000	0.13785	127,710	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			151.20000	0.15120	158,040	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			135.04000	0.13504	125,010	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			154.43000	0.15443	161,380	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			132.48000	0.13248	122,560	0.65	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			54.20000	0.05420	57,640	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			205.65000	0.20565	195,350	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			55.51000	0.05551	59,010	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			203.45000	0.20345	193,210	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			56.58000	0.05658	60,140	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			201.01000	0.20101	190,830	0.39	0.00	0	0
R203	On	03/08/2017	Bond Future	4.87	Call			30.61000	0.03061	35,730	0.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/08/2017	Bond Future	4.87	Put			51.61000	0.05161	44,650	0.11	0.00	0	0
R203	On	03/08/2017	Bond Future	4.88	Call			31.06000	0.03106	36,230	0.11	0.00	0	0
R203	On	03/08/2017	Bond Future	4.88	Put			50.98000	0.05098	44,070	0.11	0.00	0	0
R203	On	03/08/2017	Bond Future	4.89	Call			31.51000	0.03151	36,740	0.11	0.00	0	0
R203	On	03/08/2017	Bond Future	4.89	Put			50.36000	0.05036	43,510	0.11	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												92,690,859.00	900	23,944
R2030	On	03/11/2016	Bond Future			9.19153	93.13684	9.21716	92.95546			457,208,747.56	4,909	21,196
R2030	On	02/02/2017	Bond Future			9.23724	90.90529	9.26364	90.72109			909,780,142.32	10,008	13,236
R2030	On	04/05/2017	Bond Future			9.27986	92.69804	9.30669	92.51336			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.31355	90.59556	9.34105	90.40878			0.00	0	0
Total R2030 Future												1,366,988,889.88	14,917	34,432
R2030	On	03/11/2016	Bond Future	9.33	Call			792.58000	0.79258	973,960		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			862.35000	0.86235	1,043,730		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			932.05000	0.93205	1,113,430		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			252.85000	0.25285	437,050		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			322.22000	0.32222	506,420		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			183.41000	0.18341	367,610		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			160.03000	0.16003	344,710		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			228.56000	0.22856	413,240		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			91.43000	0.09143	276,110		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	9.35	Call			60.67000	0.06067	247,450		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			0.00000	0.00000	111,790		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			74.99000	0.07499	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			0.00000	0.00000	179,660		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			7.12000	0.00712	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												1,366,988,889.88	14,917	34,432
R2032	On	03/11/2016	Bond Future			9.29181	92.42639	9.31244	92.26972		12.94	589,218,236.25	6,375	7,536
R2032	On	02/02/2017	Bond Future			9.33987	94.18710	9.36107	94.02810		12.65	1,179,599,240.40	12,524	7,262

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/05/2017	Bond Future			9.38105	91.88444	9.40251	91.72539		12.99	0.00	0	0
R2032	On	03/08/2017	Bond Future			9.41234	93.77276	9.43423	93.61225		12.75	0.00	0	0
Total R2032 Future											1,768,817,476.65	18,899	14,798	
R2032	On	03/11/2016	Bond Future	10.28	Call			6,930.43000	6.93043	7,086,490	13.52	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			0.70000	0.00070	0,090	13.52	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			6,997.89000	6.99789	7,154,010	13.53	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			0.63000	0.00063	0,080	13.53	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			7,065.29000	7.06529	7,221,460	13.54	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			0.57000	0.00057	0,070	13.54	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			3,110.34000	3.11034	3,167,890	12.66	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			2,004.61000	2.00461	1,903,160	12.66	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			3,152.78000	3.15278	3,211,140	12.66	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,973.50000	1.97350	1,872,860	12.66	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			3,195.71000	3.19571	3,254,860	12.67	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,942.97000	1.94297	1,843,120	12.67	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			3,601.14000	3.60114	3,659,560	12.96	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			3,324.24000	3.32424	3,223,610	12.96	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			3,638.69000	3.63869	3,697,680	12.97	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			3,288.14000	3.28814	3,188,080	12.97	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			3,676.46000	3.67646	3,736,000	12.97	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			3,252.34000	3.25234	3,152,830	12.97	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			4,224.99000	4.22499	4,287,490	12.73	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			4,182.74000	4.18274	4,084,730	12.73	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			4,261.45000	4.26145	4,324,400	12.73	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			4,146.06000	4.14606	4,048,500	12.73	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			4,188.68000	4.18868	4,250,740	12.72	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			4,219.66000	4.21966	4,121,210	12.72	0.00	0	0
Total R2032 Option											0.00	0	0	
Total For R2032											1,768,817,476.65	18,899	14,798	
R2035	On	03/11/2016	Bond Future			9.36697	97.39826	9.39263	97.18317			346,543,009.08	3,558	1,154
R2035	On	02/02/2017	Bond Future			9.41644	99.25371	9.44282	99.03518			724,552,083.00	7,300	5,320
R2035	On	04/05/2017	Bond Future			9.45586	96.70630	9.48264	96.48669			0.00	0	0
R2035	On	03/08/2017	Bond Future			9.48623	98.69349	9.51359	98.47121			0.00	0	0
Total R2035 Future											1,071,095,092.08	10,858	6,474	
R2035	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			1,466.79000	1.46679	1,681,880		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			1,548.46000	1.54846	1,763,550		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			1,630.02000	1.63002	1,845,110		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			634.98000	0.63498	853,510		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			471.06000	0.47106	689,590		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			553.07000	0.55307	771,600		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			467.80000	0.46780	687,410		0.00	0	0
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			548.99000	0.54899	768,600		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	04/05/2017	Bond Future	9.53	Call			386.50000	0.38650	606,110		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	193,160		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			29.12000	0.02912	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			51.96000	0.05196	274,240		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	111,970		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			110.31000	0.11031	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												1,071,095,092.08	10,858	6,474
R2037	On	03/11/2016	Bond Future			9.42639	93.98284	9.45200	93.76865		14.39	865,393,990.72	9,208	24,148
R2037	On	02/02/2017	Bond Future			9.47162	91.51702	9.49792	91.29935		14.77	1,730,586,848.20	18,910	28,044
R2037	On	04/05/2017	Bond Future			9.51400	93.32185	9.54069	93.10305		14.54	0.00	0	0
R2037	On	03/08/2017	Bond Future			9.54886	90.98176	9.57613	90.76022		14.97	0.00	0	0
Total R2037 Future												2,595,980,838.92	28,118	52,192
R2037	On	03/11/2016	Bond Future	10.35	Put			2.41000	0.00241	0,400	15.10	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			7,114.28000	7.11428	7,326,630	15.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			2.19000	0.00219	0,350	15.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			7,187.47000	7.18747	7,399,970	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			2.00000	0.00200	0,310	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			7,041.01000	7.04101	7,253,190	15.10	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			3,679.83000	3.67983	3,770,390	14.92	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			2,194.88000	2.19488	2,067,770	14.92	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			3,586.07000	3.58607	3,674,550	14.90	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			2,262.36000	2.26236	2,133,170	14.90	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			3,632.90000	3.63290	3,722,420	14.91	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			2,228.51000	2.22851	2,100,360	14.91	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			4,122.13000	4.12213	4,210,460	14.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			3,720.05000	3.72005	3,589,580	14.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			4,163.82000	4.16382	4,252,890	14.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/05/2017	Bond Future	9.60	Put			3,680.54000	3.68054	3,550,810	14.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			4,080.91000	4.08091	4,168,500	14.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			3,760.15000	3.76015	3,628,940	14.47	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			4,705.94000	4.70594	4,797,290	14.89	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			4,836.88000	4.83688	4,706,690	14.89	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			4,745.76000	4.74576	4,837,720	14.89	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			4,795.49000	4.79549	4,665,910	14.89	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			4,785.44000	4.78544	4,878,000	14.90	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			4,754.07000	4.75407	4,625,090	14.90	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,595,980,838.92	28,118	52,192
R204	On	03/11/2016	Bond Future			7.83975	103.35339	7.86039	103.31373		2.23	1,823,773,919.94	17,646	22,163
R204	On	02/02/2017	Bond Future			7.85810	101.28218	7.88133	101.24244		2.04	1,050,498,770.96	10,372	10,941
R204	On	04/05/2017	Bond Future			7.84037	103.27926	7.86514	103.24220		1.76	0.00	0	0
R204	On	03/08/2017	Bond Future			7.74616	101.35829	7.77420	101.32240		1.55	0.00	0	0
Total R204 Future												2,874,272,690.90	28,018	33,104
R204	On	03/11/2016	Bond Future	9.22	Put			0.00000	0.00000	0,000	2.37	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,587.64000	2.58764	2,627,300	2.37	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			0.00000	0.00000	0,000	2.37	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			2,550.47000	2.55047	2,590,130	2.37	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			0.00000	0.00000	0,000	2.37	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,569.06000	2.56906	2,608,720	2.37	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			865.05000	0.86505	889,040	2.08	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			186.26000	0.18626	170,510	2.08	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			877.59000	0.87759	901,820	2.08	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			181.85000	0.18185	166,340	2.08	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			890.37000	0.89037	914,830	2.08	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			177.69000	0.17769	162,410	2.08	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			553.77000	0.55377	569,120	1.75	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			501.65000	0.50165	479,940	1.75	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			561.78000	0.56178	577,300	1.75	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			494.71000	0.49471	473,170	1.75	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			569.85000	0.56985	585,530	1.75	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			487.84000	0.48784	466,460	1.75	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			532.18000	0.53218	547,210	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			563.15000	0.56315	542,290	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			538.82000	0.53882	553,980	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			556.99000	0.55699	536,260	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			545.49000	0.54549	560,780	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			550.87000	0.55087	530,270	1.53	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Option									0.00	0	0
Total For R204									2,874,272,690.90	28,018	33,104
R2040 On 03/11/2016 Bond Future			9.46634	98.06827	9.49195	97.83818		15.06	527,215,019.52	5,376	257
R2040 On 02/02/2017 Bond Future			9.51130	95.42987	9.53758	95.19612		15.46	974,148,112.96	10,208	4,958
R2040 On 04/05/2017 Bond Future			9.55343	97.31192	9.58010	97.07684		15.22	0.00	0	0
R2040 On 03/08/2017 Bond Future			9.58827	94.80340	9.61551	94.56533		15.68	0.00	0	0
Total R2040 Future									1,501,363,132.48	15,584	5,215
R2040 On 03/11/2016 Bond Future	9.71	Put			404.59000	0.40459	254,710	15.24	0.00	0	0
R2040 On 03/11/2016 Bond Future	9.69	Call			2,197.81000	2.19781	2,268,370	15.22	0.00	0	0
R2040 On 03/11/2016 Bond Future	9.69	Put			448.69000	0.44869	289,160	15.22	0.00	0	0
R2040 On 03/11/2016 Bond Future	9.70	Call			2,262.20000	2.26220	2,337,600	15.23	0.00	0	0
R2040 On 03/11/2016 Bond Future	9.70	Put			426.16000	0.42616	271,470	15.23	0.00	0	0
R2040 On 03/11/2016 Bond Future	9.71	Call			2,327.42000	2.32742	2,407,630	15.24	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.60	Call			3,425.31000	3.42531	3,508,470	15.55	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.60	Put			2,873.84000	2.87384	2,723,250	15.55	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.58	Call			3,332.40000	3.33240	3,413,410	15.53	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.58	Put			2,957.06000	2.95706	2,804,320	15.53	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.59	Call			3,378.69000	3.37869	3,460,780	15.54	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.59	Put			2,915.22000	2.91522	2,763,560	15.54	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Put			4,022.41000	4.02241	3,882,670	15.17	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Call			4,458.12000	4.45812	4,551,900	15.16	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Put			4,108.20000	4.10820	3,966,900	15.16	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Call			4,502.28000	4.50228	4,596,840	15.16	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			4,064.99000	4.06499	3,924,470	15.16	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			4,546.94000	4.54694	4,642,280	15.17	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Call			5,188.78000	5.18878	5,287,490	15.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Put			5,236.85000	5.23685	5,097,490	15.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Call			5,231.64000	5.23164	5,330,990	15.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Put			5,192.49000	5.19249	5,053,770	15.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Call			5,274.34000	5.27434	5,374,330	15.63	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Put			5,148.09000	5.14809	5,010,010	15.63	0.00	0	0
Total R2040 Option									0.00	0	0
Total For R2040									1,501,363,132.48	15,584	5,215
R2044 On 03/11/2016 Bond Future			9.48114	95.26013	9.50672	95.02744		15.75	294,163,281.44	3,088	16,025
R2044 On 02/02/2017 Bond Future			9.52459	92.69351	9.55083	92.45702		16.20	587,862,240.42	6,342	3,841
R2044 On 04/05/2017 Bond Future			9.56527	94.52157	9.59190	94.28355		15.95	0.00	0	0
R2044 On 03/08/2017 Bond Future			9.59891	92.08091	9.62609	91.83981		16.44	0.00	0	0
Total R2044 Future									882,025,521.86	9,430	19,866
R2044 On 03/11/2016 Bond Future	10.42	Put			2.62000	0.00262	0,440	16.34	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Call			7,776.10000	7.77610	8,006,790	16.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	03/11/2016	Bond Future	10.43	Put			2.39000	0.00239	0,390	16.35	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			7,620.28000	7.62028	7,850,590	16.33	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			2.87000	0.00287	0,490	16.33	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			7,698.24000	7.69824	7,928,750	16.34	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			2,249.97000	2.24997	2,116,750	16.23	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			4,168.53000	4.16853	4,269,560	16.21	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			2,319.67000	2.31967	2,184,210	16.21	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			4,220.36000	4.22036	4,322,510	16.22	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			2,284.70000	2.28470	2,150,360	16.22	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			4,272.29000	4.27229	4,375,560	16.23	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			4,756.29000	4.75629	4,855,100	15.92	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			3,976.23000	3.97623	3,837,020	15.92	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			4,665.43000	4.66543	4,762,660	15.91	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			4,061.46000	4.06146	3,920,670	15.91	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			4,710.89000	4.71089	4,808,910	15.91	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			4,018.81000	4.01881	3,878,810	15.91	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			5,368.19000	5.36819	5,469,580	16.39	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			5,245.22000	5.24522	5,105,510	16.39	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			5,281.76000	5.28176	5,381,860	16.38	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			5,335.69000	5.33569	5,194,690	16.38	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			5,324.73000	5.32473	5,425,470	16.38	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			5,290.14000	5.29014	5,149,780	16.38	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												882,025,521.86	9,430	19,866
R2048	On	03/11/2016	Bond Future			9.44130	94.72958	9.46690	94.48964		16.34	71,236,644.16	752	36,107
R2048	On	02/02/2017	Bond Future			9.48601	96.53428	9.51228	96.29033		16.05	35,621,149.32	369	28,659
R2048	On	04/05/2017	Bond Future			9.52177	93.99657	9.54840	93.75110		16.56	0.00	0	0
R2048	On	03/08/2017	Bond Future			9.54954	95.92815	9.57670	95.67934		16.31	0.00	0	0
Total R2048 Future												106,857,793.48	1,121	64,766
R2048	On	03/11/2016	Bond Future	10.37	Call			7,814.11000	7.81411	8,051,200	17.15	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3.47000	0.00347	0,620	17.15	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			7,893.68000	7.89368	8,130,990	17.16	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3.18000	0.00318	0,550	17.16	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			7,973.12000	7.97312	8,210,640	17.17	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			2.91000	0.00291	0,490	17.17	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			4,543.60000	4.54360	4,651,240	16.29	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			2,298.01000	2.29801	2,161,700	16.29	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			4,597.83000	4.59783	4,706,610	16.30	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,263.62000	2.26362	2,128,450	16.30	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			4,652.33000	4.65233	4,762,240	16.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/02/2017	Bond Future	9.78	Put			2,229.66000	2.22966	2,095,620	16.31	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			4,967.12000	4.96712	5,070,340	16.51	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			4,041.05000	4.04105	3,898,800	16.51	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			5,014.54000	5.01454	5,118,570	16.52	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			3,998.21000	3.99821	3,856,770	16.52	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			5,062.16000	5.06216	5,167,010	16.52	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			3,955.73000	3.95573	3,815,110	16.52	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			5,403.70000	5.40370	5,506,220	16.22	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			5,556.55000	5.55655	5,410,260	16.22	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			5,447.94000	5.44794	5,551,120	16.22	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			5,509.21000	5.50921	5,363,580	16.22	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			5,492.67000	5.49267	5,596,530	16.23	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			5,462.52000	5.46252	5,317,570	16.23	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												106,857,793.48	1,121	64,766
R207	On	03/11/2016	Bond Future			8.05521	100.04574	8.07581	99.98964		3.46	3,003,673,252.02	30,023	35,059
R207	On	02/02/2017	Bond Future			8.08462	98.30921	8.10692	98.25270		3.27	2,096,443,903.25	21,325	33,642
R207	On	04/05/2017	Bond Future			8.10156	100.24779	8.12474	100.19351		2.96	0.00	0	0
R207	On	03/08/2017	Bond Future			8.08000	98.66293	8.10491	98.60947		2.78	0.00	0	0
Total R207 Future												5,100,117,155.27	51,348	68,701
R207	On	03/11/2016	Bond Future	7.94	Call			113.24000	0.11324	102,380	3.41	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			483.87000	0.48387	416,910	3.41	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Call			121.27000	0.12127	110,610	3.41	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			464.55000	0.46455	397,790	3.41	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			105.67000	0.10567	94,670	3.41	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			503.66000	0.50366	436,560	3.41	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,119.79000	2.11979	2,164,330	3.39	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			111.42000	0.11142	99,450	3.39	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,815.94000	2.81594	2,866,340	3.45	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			45.98000	0.04598	39,870	3.45	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,839.03000	2.83903	2,889,580	3.45	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			44.63000	0.04463	38,670	3.45	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,862.08000	2.86208	2,912,780	3.45	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			43.25000	0.04325	37,440	3.45	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			978.55000	0.97855	1,001,810	2.96	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			755.88000	0.75588	724,860	2.96	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			953.11000	0.95311	975,890	2.95	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			777.14000	0.77714	745,640	2.95	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			965.78000	0.96578	988,800	2.96	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			766.45000	0.76645	735,190	2.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.39	Call			1,309.57000	1.30957	1,337,110	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			700.28000	0.70028	674,360	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,322.91000	1.32291	1,350,630	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			692.34000	0.69234	666,600	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,336.32000	1.33632	1,364,220	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			684.47000	0.68447	658,910	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,058.64000	1.05864	1,082,420	2.77	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			876.29000	0.87629	846,610	2.77	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												5,100,117,155.27	51,348	68,814
R208	On	03/11/2016	Bond Future			8.24122	95.30760	8.26187	95.23526		4.93	1,246,432,792.80	13,078	24,272
R208	On	02/02/2017	Bond Future			8.27959	97.12325	8.30149	97.05019		4.60	914,609,645.25	9,417	26,127
R208	On	04/05/2017	Bond Future			8.30151	95.63470	8.32401	95.56343		4.45	0.00	0	0
R208	On	03/08/2017	Bond Future			8.29772	97.59984	8.32135	97.52895		4.13	0.00	0	0
Total R208 Future												2,161,042,438.05	22,495	50,399
R208	On	03/11/2016	Bond Future	9.58	Call			4,482.21000	4.48221	4,554,550	5.20	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000	5.20	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			4,515.21000	4.51521	4,587,550	5.20	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000	5.20	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			4,449.19000	4.44919	4,521,530	5.20	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000	5.20	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,626.57000	1.62657	1,664,470	4.69	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			505.96000	0.50596	470,800	4.69	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,649.17000	1.64917	1,687,500	4.70	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			495.70000	0.49570	460,970	4.70	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,603.94000	1.60394	1,641,420	4.69	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			516.20000	0.51620	480,620	4.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,337.99000	1.33799	1,366,420	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,160.92000	1.16092	1,118,080	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,355.19000	1.35519	1,383,900	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,146.54000	1.14654	1,103,980	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,321.19000	1.32119	1,349,330	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,175.72000	1.17572	1,132,590	4.48	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			1,441.29000	1.44129	1,398,720	4.09	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,392.56000	1.39256	1,421,120	4.09	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			1,426.60000	1.42660	1,384,270	4.09	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,407.96000	1.40796	1,436,760	4.09	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			1,412.01000	1.41201	1,369,920	4.09	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,377.25000	1.37725	1,405,570	4.09	0.00	0	0
Total R208 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 R208												2,161,042,438.05	22,495	50,399
R209	On	03/11/2016	Bond Future			9.31594	73.37633	9.34151	73.19731		14.91	803,030,555.52	10,944	29,869
R209	On	02/02/2017	Bond Future			9.35775	74.77417	9.38397	74.59218		14.65	1,327,316,291.67	17,751	10,642
R209	On	04/05/2017	Bond Future			9.39341	73.09708	9.41998	72.91409		15.12	0.00	0	0
R209	On	03/08/2017	Bond Future			9.42038	74.59933	9.44748	74.41390		14.94	0.00	0	0
Total R209 Future												2,130,346,847.19	28,695	40,511
R209	On	03/11/2016	Bond Future	8.81	Call			24.75000	0.02475	14,220	14.58	0.00	0	345
R209	On	03/11/2016	Bond Future	8.81	Put			3,887.31000	3.88731	3,697,760	14.58	0.00	0	0
R209	On	03/11/2016	Bond Future	8.87	Call			42.36000	0.04236	27,010	14.61	0.00	0	250
R209	On	03/11/2016	Bond Future	8.87	Put			3,453.62000	3.45362	3,259,250	14.61	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Call			156.94000	0.15694	125,920	14.69	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Put			2,311.00000	2.31100	2,100,960	14.69	0.00	0	345
R209	On	03/11/2016	Bond Future	9.42	Call			1,118.01000	1.11801	1,136,660	14.87	0.00	0	120
R209	On	03/11/2016	Bond Future	9.42	Put			572.65000	0.57265	412,280	14.87	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,949.99000	5.94999	6,128,000	15.57	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			1.18000	0.00118	0,170	15.57	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Call			167.95000	0.16795	136,210	14.69	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Put			2,249.03000	2.24903	2,038,270	14.69	0.00	0	250
R209	On	03/11/2016	Bond Future	9.34	Call			812.22000	0.81222	805,240	14.83	0.00	0	0
R209	On	03/11/2016	Bond Future	9.34	Put			822.77000	0.82277	636,770	14.83	0.00	0	345
R209	On	03/11/2016	Bond Future	10.26	Call			6,011.12000	6.01112	6,189,230	15.58	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			1.06000	0.00106	0,150	15.58	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Call			1,246.76000	1.24676	1,276,440	14.89	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Put			494.59000	0.49459	345,250	14.89	0.00	0	250
R209	On	03/11/2016	Bond Future	10.24	Call			5,888.76000	5.88876	6,066,670	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			1.30000	0.00130	0,190	15.56	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			2,888.88000	2.88888	2,964,180	14.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,820.01000	1.82001	1,713,320	14.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			2,928.17000	2.92817	3,004,370	14.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,791.61000	1.79161	1,685,820	14.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			2,849.84000	2.84984	2,924,240	14.68	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,848.75000	1.84875	1,741,160	14.68	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			3,411.52000	3.41152	3,486,920	15.11	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			3,000.71000	3.00071	2,893,120	15.11	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			3,342.05000	3.34205	3,416,180	15.10	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			3,067.74000	3.06774	2,958,880	15.10	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			3,376.80000	3.37680	3,451,560	15.11	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			3,034.19000	3.03419	2,925,960	15.11	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,977.44000	3.97744	3,868,810	14.91	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			3,891.40000	3.89140	3,968,710	14.91	0.00	0	0

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	03/08/2017	Bond Future	9.44	Put			3,942.51000	3.94251	3,834,390	14.91	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			3,925.02000	3.92502	4,002,850	14.92	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,907.82000	3.90782	3,800,220	14.92	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			3,857.91000	3.85791	3,934,710	14.91	0.00	0	0
Total R209 Option												0.00	0	1,905
Total For R209												2,130,346,847.19	28,695	42,416
R210	On	03/11/2016	Bond Future			187.38775	187.38775	187.36740	187.36740			0.00	0	2,071
R210	On	02/02/2017	Bond Future			190.96918	190.96918	190.94967	190.94967			0.00	0	0
R210	On	04/05/2017	Bond Future			192.42945	192.42945	192.41592	192.41592			0.00	0	0
R210	On	03/08/2017	Bond Future			196.39325	196.39325	196.38308	196.38308			0.00	0	0
Total R210 Future												0.00	0	2,071
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			1,552.60000	1.55260	1,532,250		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			1,532.60000	1.53260	1,512,250		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			1,542.60000	1.54260	1,522,250		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Call			99.67000	0.09967	119,180		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Call			89.67000	0.08967	109,180		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Call			109.67000	0.10967	129,180		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			95.92000	0.09592	109,450		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Call			85.92000	0.08592	99,450		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			105.92000	0.10592	119,450		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			103.08000	0.10308	113,250		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			93.08000	0.09308	103,250		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			83.08000	0.08308	93,250		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,071
R211	On	03/11/2016	Bond Future			141.38436	141.38436	141.45099	141.45099			6,927,833.64	49	56
Total R211 Future												6,927,833.64	49	56
R211	On	03/11/2016	Bond Future	141.74	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
R211	On	03/11/2016	Bond Future	141.74	Put			289.01000	0.28901	355,640		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			299.01000	0.29901	365,640		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			309.01000	0.30901	375,640		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												6,927,833.64	49	56
R212	On	03/11/2016	Bond Future			148.55619	148.55619	148.54046	148.54046			0.00	0	3,049
R212	On	02/02/2017	Bond Future			149.44606	149.44606	149.43095	149.43095			0.00	0	0
R212	On	04/05/2017	Bond Future			152.40151	152.40151	152.39117	152.39117			0.00	0	0
R212	On	03/08/2017	Bond Future			153.51066	153.51066	153.50303	153.50303			0.00	0	0
Total R212 Future												0.00	0	3,049
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			420.46000	0.42046	436,190		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			440.46000	0.44046	456,190		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			430.46000	0.43046	446,190		0.00	0	0
R212	On	02/02/2017	Bond Future	149.28	Call			150.95000	0.15095	166,060		0.00	0	0
R212	On	02/02/2017	Bond Future	149.28	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.29	Call			140.95000	0.14095	156,060		0.00	0	0
R212	On	02/02/2017	Bond Future	149.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.27	Call			160.95000	0.16095	176,060		0.00	0	0
R212	On	02/02/2017	Bond Future	149.27	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Call			151.17000	0.15117	161,510		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			141.17000	0.14117	151,510		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Call			161.17000	0.16117	171,510		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Call			163.03000	0.16303	170,660		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Call			153.03000	0.15303	160,660		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			143.03000	0.14303	150,660		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,049
R213	On	03/11/2016	Bond Future			9.20670	83.95831	9.22732	83.81648		12.64	621,291,494.00	7,400	35,766
R213	On	02/02/2017	Bond Future			9.25392	85.55767	9.27511	85.41374		12.39	1,061,000,665.67	12,401	6,382

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/05/2017	Bond Future			9.29073	83.69179	9.31216	83.54782		12.74	0.00	0	0
R213	On	03/08/2017	Bond Future			9.31788	85.41149	9.33974	85.26616		12.55	0.00	0	0
Total R213 Future											1,682,292,159.67	19,801	42,148	
R213	On	03/11/2016	Bond Future	10.18	Call			6,196.76000	6.19676	6,338,020	13.35	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			0.65000	0.00065	0,080	13.35	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			6,258.19000	6.25819	6,399,500	13.35	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			0.59000	0.00059	0,070	13.35	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			6,319.54000	6.31954	6,460,900	13.36	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			0.53000	0.00053	0,060	13.36	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			2,707.09000	2.70709	2,757,770	12.50	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			1,865.85000	1.86585	1,772,600	12.50	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			2,744.98000	2.74498	2,796,390	12.51	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			1,836.90000	1.83690	1,744,380	12.51	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			2,783.31000	2.78331	2,835,440	12.51	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			1,808.47000	1.80847	1,716,670	12.51	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			3,280.08000	3.28008	3,334,370	12.69	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			2,893.26000	2.89326	2,803,580	12.69	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			3,211.67000	3.21167	3,264,940	12.68	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			2,958.32000	2.95832	2,867,620	12.68	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			3,245.78000	3.24578	3,299,560	12.68	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			2,925.66000	2.92566	2,835,470	12.68	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			3,789.78000	3.78978	3,846,770	12.48	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			3,721.69000	3.72169	3,633,350	12.48	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			3,723.59000	3.72359	3,779,760	12.48	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			3,788.30000	3.78830	3,699,140	12.48	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			3,756.76000	3.75676	3,813,340	12.48	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			3,755.04000	3.75504	3,666,290	12.48	0.00	0	0
Total R213 Option											0.00	0	0	
Total For R213											1,682,292,159.67	19,801	42,148	
R214	On	03/11/2016	Bond Future			9.39111	73.74299	9.41669	73.55542		15.74	390,469,132.05	5,295	24,310
R214	On	02/02/2017	Bond Future			9.43435	75.14783	9.46057	74.95719		15.47	609,824,640.45	8,115	12,853
R214	On	04/05/2017	Bond Future			9.46870	73.33045	9.49527	73.13855		15.96	0.00	0	0
R214	On	03/08/2017	Bond Future			9.49505	74.83730	9.52213	74.64282		15.74	0.00	0	0
Total R214 Future											1,000,293,772.50	13,410	37,163	
R214	On	03/11/2016	Bond Future	10.33	Call			6,209.32000	6.20932	6,395,610	16.51	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			1.51000	0.00151	0,230	16.51	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			6,272.21000	6.27221	6,458,610	16.52	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			1.37000	0.00137	0,200	16.52	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			6,335.00000	6.33500	6,521,510	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			1.24000	0.00124	0,180	16.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/02/2017	Bond Future	9.66	Call			3,245.17000	3.24517	3,327,350	15.62	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,821.63000	1.82163	1,713,170	15.62	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			3,287.03000	3.28703	3,370,130	15.63	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,793.33000	1.79333	1,685,790	15.63	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			3,329.29000	3.32929	3,413,310	15.64	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,765.53000	1.76553	1,658,910	15.64	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			3,639.77000	3.63977	3,718,990	16.02	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			3,175.72000	3.17572	3,063,040	16.02	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			3,677.31000	3.67731	3,757,180	16.02	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,142.00000	3.14200	3,029,970	16.02	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			3,715.23000	3.71523	3,795,750	16.03	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,108.78000	3.10878	2,997,400	16.03	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			4,107.04000	4.10704	4,187,940	15.75	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			4,194.05000	4.19405	4,080,470	15.75	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			4,143.15000	4.14315	4,224,590	15.76	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			4,158.41000	4.15841	4,045,370	15.76	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			4,179.66000	4.17966	4,261,630	15.77	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			4,123.29000	4.12329	4,010,780	15.77	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214											1,000,293,772.50	13,410	37,163	
Total for Bond											35,802,187,026.10	364,686	794,523	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170											0.00	0	0	
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18											0.00	0	0	
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A											0.00	0	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23											0.00	0	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A											0.00	0	0	
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future												0.00	0	0
Total For R211												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	03/11/2016	GOVI			529.85900	529.85900	528.98900	528.98900			1,637,264,310.00	309	220
GOVI	On	02/02/2017	GOVI			539.95000	539.95000	539.07000	539.07000			3,239,700,000.00	600	327
GOVI	On	04/05/2017	GOVI			550.59300	550.59300	549.71500	549.71500			0.00	0	0
GOVI	On	03/08/2017	GOVI			561.89900	561.89900	561.01600	561.01600			0.00	0	0
Total GOVI Future												4,876,964,310.00	909	547
GOVI	On	03/11/2016	GOVI	476.11	Call			528,790.00000	52.87900	537,490,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Call			528,690.00000	52.86900	537,390,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Call			528,590.00000	52.85900	537,290,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			57,300.00000	5.73000	66,100,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Call			57,500.00000	5.75000	66,300,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			57,400.00000	5.74000	66,200,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,875,350.00000	287.53500	2,884,130,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	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
GOVI	On	04/05/2017	GOVI	262.19	Call			2,875,250.00000	287.52500	2,884,030,000		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			2,875,150.00000	287.51500	2,883,930,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			840.00000	0.08400	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			0.00000	0.00000	7,890,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			940.00000	0.09400	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			0.00000	0.00000	8,090,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			740.00000	0.07400	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			0.00000	0.00000	7,990,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												4,876,964,310.00	909	547
Total for GOVI												4,876,964,310.00	909	547
AL37	On	03/11/2016	Index Future			504.00900	504.00900	503.60100	503.60100			70,561,260.00	14	9
AL37	On	02/02/2017	Index Future			513.60900	513.60900	513.19800	513.19800			35,952,630.00	7	7
AL37	On	04/05/2017	Index Future			523.73300	523.73300	523.33300	523.33300			0.00	0	0
AL37	On	03/08/2017	Index Future			534.48600	534.48600	534.09100	534.09100			0.00	0	0
Total AL37 Future												106,513,890.00	21	16
Total For AL37												106,513,890.00	21	16
AL7T	On	03/11/2016	Index Future			583.64800	583.64800	582.86300	582.86300			11,672,960.00	2	4
AL7T	On	02/02/2017	Index Future			594.76400	594.76400	593.97000	593.97000			11,895,280.00	2	2
AL7T	On	04/05/2017	Index Future			606.48700	606.48700	605.70000	605.70000			0.00	0	0
AL7T	On	03/08/2017	Index Future			618.94000	618.94000	618.15100	618.15100			0.00	0	0
Total AL7T Future												23,568,240.00	4	6
Total For AL7T												23,568,240.00	4	6
ALBI	On	03/11/2016	Index Future			532.06300	532.06300	531.10500	531.10500			58,526,930.00	11	527
ALBI	On	02/02/2017	Index Future			542.19700	542.19700	541.22700	541.22700			59,641,670.00	11	96
ALBI	On	04/05/2017	Index Future			552.88400	552.88400	551.91500	551.91500			0.00	0	0
ALBI	On	03/08/2017	Index Future			564.23700	564.23700	563.26000	563.26000			0.00	0	0
Total ALBI Future												118,168,600.00	22	623
Total For ALBI												118,168,600.00	22	623
IGOV	On	03/11/2016	Index Future			250.32400	250.32400	250.24100	250.24100			1,339,233,400.00	535	455
IGOV	On	02/02/2017	Index Future			255.10700	255.10700	255.02500	255.02500			1,364,822,450.00	535	653
IGOV	On	04/05/2017	Index Future			260.15100	260.15100	260.07700	260.07700			0.00	0	0
IGOV	On	03/08/2017	Index Future			265.50800	265.50800	265.43800	265.43800			0.00	0	0
Total IGOV Future												2,704,055,850.00	1,070	1,108
Total For IGOV												2,704,055,850.00	1,070	1,108
ILBI	On	03/11/2016	Index Future			678.18000	678.18000	678.28000	678.28000			0.00	0	0
ILBI	On	02/02/2017	Index Future			691.29900	691.29900	691.40300	691.40300			0.00	0	155

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	04/05/2017	Index Future			704.90900	704.90900	705.01600	705.01600			0.00	0	0
ILBI	On	03/08/2017	Index Future			718.75900	718.75900	718.86400	718.86400			0.00	0	0
Total ILBI Future												0.00	0	155
Total For ILBI												0.00	0	155
Total for Index												2,952,306,580.00	1,117	1,908
JIBAR F	On	16/11/2016	Jibar Future			7.35000	92.65000	7.35000	92.65000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.42000	92.58000	7.42000	92.58000			0.00	0	10,000
JIBAR F	On	18/01/2017	Jibar Future			7.43000	92.57000	7.43000	92.57000			0.00	0	0
JIBAR F	On	15/02/2017	Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.48000	92.52000	7.48000	92.52000			0.00	0	1,000
JIBAR F	On	21/06/2017	Jibar Future			7.55000	92.45000	7.55000	92.45000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			7.57000	92.43000	7.57000	92.43000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			7.58000	92.42000	7.58000	92.42000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			7.58000	92.42000	7.58000	92.42000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future			7.98000	92.02000	7.98000	92.02000			0.00	0	0
JIBAR F	On	19/09/2018	Jibar Future			7.58000	92.42000	7.58000	92.42000			0.00	0	0
Total Jibar Future												0.00	0	11,000
Total For JIBAR FUTURE												0.00	0	11,000
Total for Jibar												0.00	0	11,000
10Y ST	On	17/12/2025	Interest Rate Swap			98.32120	98.32120	98.50786	98.50786			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			95.41624	95.41624	95.61558	95.61558			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			94.19787	94.19787	94.40928	94.40928			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			96.29144	96.29144	96.50917	96.50917			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap			99.94895	99.94895	100.16865	100.16865			0.00	0	0
Total 10Y STND Future												0.00	0	0
Total For 10Y STND												0.00	0	0
1Y STN	On	19/12/2016	Interest Rate Swap			100.06866	100.06866	100.06865	100.06865			0.00	0	0
1Y STN	On	16/03/2017	Interest Rate Swap			100.01599	100.01599	100.01681	100.01681			0.00	0	0
1Y STN	On	15/06/2017	Interest Rate Swap			99.65086	99.65086	99.65308	99.65308			0.00	0	0
1Y STN	On	21/09/2017	Interest Rate Swap			99.71107	99.71107	99.71467	99.71467			0.00	0	0
1Y STN	On	21/12/2017	Interest Rate Swap			100.00533	100.00533	100.00859	100.00859			0.00	0	0
Total 1Y STND Future												0.00	0	0
Total For 1Y STND												0.00	0	0
2Y STN	On	18/12/2017	Interest Rate Swap			100.03404	100.03404	100.03660	100.03660			0.00	0	0
2Y STN	On	16/03/2018	Interest Rate Swap			99.33891	99.33891	99.34685	99.34685			0.00	0	0
2Y STN	On	15/06/2018	Interest Rate Swap			99.02120	99.02120	99.03561	99.03561			0.00	0	0
2Y STN	On	21/09/2018	Interest Rate Swap			99.10296	99.10296	99.11771	99.11771			0.00	0	0
2Y STN	On	21/12/2018	Interest Rate Swap			99.63000	99.63000	99.64000	99.64000			0.00	0	0
Total 2Y STND 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 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			98.18114	98.18114	98.27169	98.27169				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.53983	97.53983	97.63892	97.63892				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.86375	96.86375	96.97203	96.97203				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			97.15727	97.15727	97.27363	97.27363				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			99.41234	99.41234	99.53596	99.53596				0.00	0	50
Total 5Y STND Future										0.00	0	50
Total For 5Y STND										0.00	0	50
Total for Interest Rate Swap										0.00	0	50
Total for Derivatives :										43,631,457,916.10	366,712	808,028
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.82776				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	88.55275	100.00000	88.34241				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			10.85500	97.60149	10.85500	97.57300				0.00	0	5,000,000,000
Total AA05 SPOT										0.00	0	5,000,000,000
Total For AA05										0.00	0	5,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	97.60650				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	11.19431	100.00000	11.16720				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			10.05500	98.31194	10.05500	98.28545				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	112.30600	10.00000	112.27600				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	102.12052				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				100.00000	0.00000	100.85022				0.00	0	0
Total AB011 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.91000	100.61783	9.91000	100.59138				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.17089	100.00000	11.14383				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	104.69920	10.84000	104.66918				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.49072	100.00000	9.47193				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	101.60407	11.37000	101.57304				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.20177	100.00000	11.17433				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	89.99590	11.81000	89.96712				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.30866	100.00000	11.28096				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	12.61938	100.00000	12.58880				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	12.39081	100.00000	12.37145				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	12.18090	100.00000	12.14287				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	15.41582	100.00000	15.38188				0.00	0	0
Total AB026U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB026U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	99.92955			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.26500	100.31207	9.26500	100.28738			0.00	0	0
Total AB09 SPOT									0.00	0	0
Total For AB09									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100			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			2.91000	118.66142	2.91000	284.03809			0.00	0	51,000,000
Total ABCPI3 SPOT									0.00	0	51,000,000
Total For ABCPI3									0.00	0	51,000,000
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	101.36279			0.00	0	2,300,000,000
Total ABFN07 SPOT									0.00	0	2,300,000,000
Total For ABFN07									0.00	0	2,300,000,000
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	101.95137			0.00	1,500,000,000	7,220,000,000
Total ABFN08 SPOT									0.00	1,500,000,000	7,220,000,000
Total For ABFN08									0.00	1,500,000,000	7,220,000,000
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	100.95708			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	98.86112			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.33600			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.37676			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.00000	0.00000	101.69363			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	101.70711			0.00	0	0
Total ABFN14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.67573				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	101.20179				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	101.69026				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	100.76679				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			11.85500	102.97317	11.85500	104.73983				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	99.41111				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.76251				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	102.02801				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			11.10500	98.83992	11.10500	101.71701				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	100.76115				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	27.29437	100.00000	27.22824				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				100.00000	0.00000	101.62677				0.00	0	0
Total ABK4 SPOT										0.00	0	0

Contract Details	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										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	33.54594	100.00000	33.46467				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	95.70168				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	24.60990	100.00000	24.55028				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.39059				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	98.29573				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.42455				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	96.64917				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			5.82000	105.42472	5.82000	144.27462				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.82000	99.45546	5.82000	126.92679				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	9.20019	100.00000	9.18333				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.32000	92.33540	6.32000	107.27502				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	5.57936	100.00000	5.56908				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.88000	99.11288	6.88000	112.72118				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	6.92382	100.00000	6.90651				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	87.00374				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			2.24000	186.74432	2.24000	186.68390				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	191.85473	2.17000	191.79309				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	202.56087	1.82000	202.49764				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			8.66125	90.08660	8.66125	90.08134				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			8.66125	90.08660	8.66125	90.08134				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.31225				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.69277				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.23021				0.00	0	0
Total ABN58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.83000	94.40055	2.83000	119.84800				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.66000	99.60394	2.66000	173.72666				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			2.53000	114.05057	2.53000	231.16924				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	100.27000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.11000	90.34438	10.11000	90.31977				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	113.94000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.47573				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	109.00000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	123.01000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.20272	9.63000	109.17465				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				100.00000	0.00000	113.08000				0.00	0	0
Total ABN77 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.21500	105.41965	10.21500	105.39095				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			9.43000	90.97314	9.43000	90.95011				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.76000	102.06074	10.76000	102.03152				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.12434				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.87941				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			8.87500	102.36046	8.87500	102.33591				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			9.90500	98.77942	9.90500	98.75319				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			9.65000	103.01848	9.65000	102.99210				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	104.34605	9.20000	104.32055				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.13500	102.43721	10.13500	102.40969			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			9.79500	102.64284	9.79500	102.61617			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			10.12000	102.89968	10.12000	102.87208			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.06000	101.02251	11.06000	100.99296			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.06000	102.20127	11.06000	102.17137			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			10.06000	105.39707	10.06000	99.72109			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			9.39000	99.73965	9.39000	99.71465			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			11.01000	87.99053	11.01000	87.96448			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	9.78558	100.00000	9.76368			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			3.10000	221.76705	3.10000	280.88150		229,400,000,000.00		74,000,000	74,000,000
Total ABS12 SPOT								229,400,000,000.00		74,000,000	74,000,000
Total For ABS12								229,400,000,000.00		74,000,000	74,000,000
ABS13 On 31/01/2017 Spot Bond			5.90000	137.55184	5.90000	140.56049			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.32000	141.78843	2.32000	144.58951			0.00	0	0
Total ABS14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02759	100.00000	0.02752				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	35.88004	100.00000	35.79216				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	83.81347				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.29359				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.29359				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.30479				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.30479				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.28241				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.96539				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.98940				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.99904				0.00	0	0
Total ACL097 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.97963				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.93622				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.86000	101.38414	9.86000	101.35701				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	219.45523				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	219.47597				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.95553				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.10653				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				100.00000	0.00000	102.33811				0.00	0	0
Total ACL141 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL141										0.00	0	0
ACL141 On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	101.15791				0.00	0	12,800,000
Total ACL143 SPOT										0.00	0	12,800,000
Total For ACL143										0.00	0	12,800,000
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.03072				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	100.95847				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	101.15205				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94122				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				100.00000	0.00000	100.90715				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2022 Spot Bond			10.23000	101.02496	10.23000	100.99713				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				100.00000	0.00000	108.03830				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			9.98500	103.00790	9.98500	102.98048				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				100.00000	0.00000	100.93822				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	129.78252	1.75000	129.74229				0.00	0	0
Total ACL169 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL169										0.00	0	0
ACL17 On 20/06/2017 Spot Bond				100.00000	0.00000	100.93141				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				100.00000	0.00000	100.95572				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				100.00000	0.00000	100.90708				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01116				0.00	0	2,900,000
Total ACL181 SPOT										0.00	0	2,900,000
Total For ACL181										0.00	0	2,900,000
ACL18 On 20/06/2017 Spot Bond				100.00000	0.00000	101.38815				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18 On 20/06/2019 Spot Bond				100.00000	0.00000	102.45214				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18 On 20/09/2017 Spot Bond				100.00000	0.00000	101.21231				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18 On 20/09/2022 Spot Bond				100.00000	0.00000	100.95067				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	100.96224				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	100.97486				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	100.97787				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	100.97787				0.00	0	0
Total ACL194 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL194									0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03348			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				100.00000	0.00000	100.93622			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				100.00000	0.00000	101.02571			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				100.00000	0.00000	101.62105			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				100.00000	0.00000	101.03348			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	106.23540			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	100.99440			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.99440			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	157.58830			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	158.71683			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	100.88085			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	101.49735			0.00	0	0
Total ACL210 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.89924				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	99.29591				0.00	500,000,000	250,000,000
Total ACL213 SPOT										0.00	500,000,000	250,000,000
Total For ACL213										0.00	500,000,000	250,000,000
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	92.20772				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.88854				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.88758				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.94681				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	101.98866				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				100.00000	0.00000	99.99978				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				100.00000	0.00000	99.99980				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				100.00000	0.00000	100.94290				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				100.00000	0.00000	100.92832				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				100.00000	0.00000	101.25181				0.00	100,000,000	250,000,000
Total ADCB01 SPOT										0.00	100,000,000	250,000,000

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 ADCB01										0.00	100,000,000	250,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	44.37993	100.00000	44.27123				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	44.37993	100.00000	44.27123				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.71725				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.39078				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	32.47724	100.00000	32.39856				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	94.31525	100.00000	94.07216				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	20.15001	100.00000	20.10067				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	3.73839	100.00000	3.72933				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.20114				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.20758				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.22900				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				100.00000	0.00000	100.19473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A On 18/10/2019 Spot Bond				100.00000	0.00000	100.19688				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B On 18/10/2019 Spot Bond				100.00000	0.00000	100.25047				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B On 18/04/2019 Spot Bond				100.00000	0.00000	100.23977				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C On 18/04/2019 Spot Bond				100.00000	0.00000	100.32713				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C On 18/04/2019 Spot Bond				100.00000	0.00000	100.29526				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	40.49937	100.00000	40.39492				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	13.50369	100.00000	13.46887				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	12.04941	100.00000	12.00372				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	9.81396	100.00000	9.77674				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			9.49500	99.06587	9.49500	99.04049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.38000	105.94866	10.38000	105.91937				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			9.85000	100.62390	9.85000	100.59761				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	11.61819	100.00000	11.59233				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			10.62000	99.67681	10.62000	99.64878				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			2.91500	176.69237	2.91500	176.63204				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.19321				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.75638				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.80491				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.98113				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.13063				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	56.49867	100.00000	56.36180				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	45.54258	100.00000	45.43225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	15.86691	100.00000	15.82847				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	15.86691	100.00000	15.82847				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.65386	100.00000	3.64869				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	0.05702	100.00000	0.05696				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	12.03664	100.00000	11.97175				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	20.77126	100.00000	20.65927				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.20375				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.83890				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.90714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				100.00000	0.00000	100.31429				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				100.00000	0.00000	96.15000				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				100.00000	0.00000	115.19880				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			2.78000	250.98281	2.78000	250.89798				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				100.00000	0.00000	99.45445				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				100.00000	0.00000	93.57902				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034: On 10/11/2019 Spot Bond				100.00000	0.00000	101.96666				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036: On 07/12/2033 Spot Bond			2.79500	176.34761	2.79500	223.35686				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond				100.00000	0.00000	100.84475				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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				100.00000	0.00000	100.22579				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				100.00000	0.00000	100.04911				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				100.00000	0.00000	99.95103				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				100.00000	0.00000	99.87955				0.00	400,000,000	100,000,000
Total ASN061 SPOT										0.00	400,000,000	100,000,000
Total For ASN061										0.00	400,000,000	100,000,000
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	99.17307				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				100.00000	0.00000	101.35655				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	100.97228				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				100.00000	0.00000	101.99179				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 20/07/2018 Spot Bond				100.00000	0.00000	89.16012				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07(On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07(On 20/06/2020 Spot Bond				100.00000	0.00000	101.06311				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08(On 20/09/2020 Spot Bond				100.00000	0.00000	100.91659				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08(On 10/12/2017 Spot Bond				100.00000	0.00000	101.13028				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08(On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08(On 20/06/2020 Spot Bond				100.00000	0.00000	100.53150				0.00	0	88,000,000
Total ASN083 SPOT										0.00	0	88,000,000
Total For ASN083										0.00	0	88,000,000
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	101.45987				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08(On 25/09/2018 Spot Bond				100.00000	0.00000	100.74593				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08(On 01/10/2020 Spot Bond				100.00000	0.00000	97.45416				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08(On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN090 On 08/10/2018 Spot Bond				100.00000	0.00000	100.40052				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN091 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN092 On 21/10/2020 Spot Bond				100.00000	0.00000	100.02721				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN093 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN095 On 10/11/2020 Spot Bond				100.00000	0.00000	101.98477				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN097 On 20/12/2020 Spot Bond				100.00000	0.00000	65.91810				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN110 On 02/12/2020 Spot Bond				100.00000	0.00000	101.41270				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.94108				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.27024				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN116 On 27/01/2018 Spot Bond				100.00000	0.00000	99.97689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN12 On 20/12/2020 Spot Bond				100.00000	0.00000	101.18815				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12 On 20/03/2019 Spot Bond				100.00000	0.00000	100.92417				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12 On 24/02/2019 Spot Bond				100.00000	0.00000	101.62726				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12 On 24/02/2019 Spot Bond				100.00000	0.00000	101.62479				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond				100.00000	0.00000	101.60158				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	101.32172				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	101.31134				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13 On 20/12/2020 Spot Bond				100.00000	0.00000	101.17847				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13 On 31/12/2018 Spot Bond				100.00000	0.00000	76.78000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13 On 31/01/2022 Spot Bond			3.05000	139.61706	3.05000	139.56895				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	76.78000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	100.91682				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	103.13135				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	99.76487				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	99.76487				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 11/11/2016 Spot Bond				100.00000	0.00000	106.66964				0.00	0	0
Total ASN148 SPOT										0.00	0	0
Total For ASN148										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.09500	139.31427	3.09500	139.26608				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	97.70461				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	101.44203				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			3.56000	91.86125	3.56000	159.14115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 14/01/2017 Spot Bond				100.00000	0.00000	100.42793				0.00	0	0
Total ASN158 SPOT										0.00	0	0
Total For ASN158										0.00	0	0
ASN158 On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.00000	0.00000	102.08044				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.00000	0.00000	101.75070				0.00	4,000,000,000	1,000,000,000
Total ASN161 SPOT										0.00	4,000,000,000	1,000,000,000
Total For ASN161										0.00	4,000,000,000	1,000,000,000
ASN161 On 26/02/2017 Spot Bond				100.00000	0.00000	101.38475				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN162 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond				100.00000	0.00000	100.75238				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	90.66199	100.00000	90.44613				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	41.72671	100.00000	41.62452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	41.80033	100.00000	41.69795				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	41.46905	100.00000	41.36749				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	91.02408	100.00000	90.80154				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	41.81535	100.00000	41.71294				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	86.91306	100.00000	86.71047				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	3.85259	100.00000	3.84315				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	29.13269	100.00000	29.06211				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.03845				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			9.30500	101.54228	9.30500	101.51691				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.38475				0.00	0	10,000,000
Total BAW13 SPOT										0.00	0	10,000,000
Total For BAW13										0.00	0	10,000,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.92663				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	23.89032	100.00000	23.83181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.61935			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.75500	99.85558	10.75500	99.82700			0.00	0	6,000,000,000
Total BAW19 SPOT									0.00	0	6,000,000,000
Total For BAW19									0.00	0	6,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.36500	96.48308	10.36500	96.45615		20,730,000,000,000.00		2,000,000,000	13,900,000,000
Total BAW21 SPOT								20,730,000,000,000.00		2,000,000,000	13,900,000,000
Total For BAW21								20,730,000,000,000.00		2,000,000,000	13,900,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.81078	9.30000	100.78547			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.04216			0.00	0	1,180,328,643
Total BAW22 SPOT									0.00	0	1,180,328,643
Total For BAW22									0.00	0	1,180,328,643
BAW23 On 15/10/2017 Spot Bond			100.00000	52.71211	100.00000	52.58441			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	100.66706			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.61250			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			9.41500	101.12711	9.41500	101.10155			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.24834	100.34908	12.24834	100.31876			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.04699			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			12.38772	99.56183	12.38772	99.95971				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			12.19000	100.10088	12.19000	100.06821				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.80232				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.11500	92.24179	12.11500	99.07683				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.83540				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			11.85500	87.32688	11.85500	101.33531				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.81413				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.83152				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.72999				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	83.56533				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	99.39363				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.15317				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.83186				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.80786				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.80786				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.83197				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.71001				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.86702				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.89114				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	100.70965				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	100.89127				0.00	0	27,500,000,000
Total BAYA54 SPOT										0.00	0	27,500,000,000
Total For BAYA54										0.00	0	27,500,000,000
BAYB03 On 31/12/2016 Spot Bond			15.72951	101.01055	15.72951	101.00847				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.64303	100.94661	14.64303	100.87652				0.00	0	0

Contract 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				100.00000	0.00000	101.05783				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				100.00000	0.00000	101.05764				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				100.00000	0.00000	101.05773				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				100.00000	0.00000	101.09217				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				100.00000	0.00000	100.93618				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	84.88372	100.00000	84.68677				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	19.95494	100.00000	19.90659				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.16123	100.00000	18.11724				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.21064	100.00000	11.18349				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.21064	100.00000	11.18349				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	13.55420	100.00000	13.52136				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	11.74448	100.00000	11.71603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
Total BC108U SPOT										0.00	0	0
Total For BC108U										0.00	0	0
BC111L On 28/10/2016 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
Total BC111U SPOT										0.00	0	0
Total For BC111U										0.00	0	0
BC112L On 14/11/2016 Spot Bond			100.00000	95.30026	100.00000	95.05208				0.00	0	0
Total BC112U SPOT										0.00	0	0
Total For BC112U										0.00	0	0
BC113L On 24/11/2016 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total BC113U SPOT										0.00	0	0
Total For BC113U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.01370				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.44226				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.65948				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.02172				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.34576				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	14.83477	100.00000	14.79844				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	14.83477	100.00000	14.79844				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD020 On 31/12/2018 Spot Bond			2.21000	102.44315	2.21000	197.06006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.83000	92.70760	8.83000	166.19313				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.83000	94.05529	8.83000	166.70285				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.21500	92.53982	9.21500	92.51691				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			8.66500	98.54397	8.66500	98.52089				0.00	0	379,000,000
Total BEER02 SPOT										0.00	0	379,000,000
Total For BEER02										0.00	0	379,000,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.04934	100.00000	10.02500				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	8.69642	100.00000	8.67536				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	8.69642	100.00000	8.67536				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	9.22582	100.00000	9.20348				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00006	100.00000	0.00006				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.34343	100.00000	12.31353				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	17.04926	100.00000	17.00795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	99.89625				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	99.88351				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	99.87548				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	99.86479				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.03184				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.04849				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			8.91500	100.97197	8.91500	100.94812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.11707				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.18699				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	88.13559	100.00000	87.92271				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	88.13559	100.00000	87.92271				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.76874				0.00	428,000,000	214,000,000
Total BGL01 SPOT										0.00	428,000,000	214,000,000
Total For BGL01										0.00	428,000,000	214,000,000
BGL02 On 19/11/2019 Spot Bond			11.61000	102.77284	11.61000	102.74133				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	99.66096				0.00	342,000,000	181,000,000
Total BGL03 SPOT										0.00	342,000,000	181,000,000
Total For BGL03										0.00	342,000,000	181,000,000
BGL04 On 05/02/2025 Spot Bond			11.50000	93.89434	11.50000	98.33638				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			11.65500	100.05521	11.65500	100.71907				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				100.00000	0.00000	101.68428				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.15000	99.70519	12.15000	100.29779				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.54251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.65500	100.07585	11.65500	100.04454				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	99.62797				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			12.03500	99.14987	12.03500	101.02272				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	102.12248				0.00	0	10,000,000
Total BGL12 SPOT										0.00	0	10,000,000
Total For BGL12										0.00	0	10,000,000
BGL13 On 20/08/2021 Spot Bond			12.07500	100.93255	12.07500	100.90039				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	107.50589				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	105.86356				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.43546				0.00	16,194,000,000	5,408,000,000
Total BID04 SPOT										0.00	16,194,000,000	5,408,000,000
Total For BID04										0.00	16,194,000,000	5,408,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.45035				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			9.28500	101.85796	9.28500	101.83271				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC52 On 09/12/2016 Spot Bond				100.00000	0.00000	99.08254				0.00	0	0
Total BIDC52 SPOT										0.00	0	0
Total For BIDC52										0.00	0	0
BLG1A On 21/11/2032 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 BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.95260				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BSR18 On 17/12/2016 Spot Bond			100.00000	91.00140	100.00000	90.78317				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC12 On 17/11/2016 Spot Bond				100.00000	0.00000	97.19495				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC12 On 17/11/2016 Spot Bond				100.00000	0.00000	101.54425				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC13 On 04/11/2016 Spot Bond				100.00000	0.00000	99.81000				0.00	0	0
Total BTC137 SPOT										0.00	0	0
Total For BTC137										0.00	0	0
BTC13 On 14/11/2016 Spot Bond				100.00000	0.00000	99.59921				0.00	0	0
Total BTC138 SPOT										0.00	0	0
Total For BTC138										0.00	0	0
BTC13 On 21/11/2016 Spot Bond				100.00000	0.00000	99.45279				0.00	0	0
Total BTC139 SPOT										0.00	0	0
Total For BTC139										0.00	0	0
BTC14 On 28/11/2016 Spot Bond				100.00000	0.00000	99.30379				0.00	0	0
Total BTC140 SPOT										0.00	0	0
Total For BTC140										0.00	0	0
BTC14 On 29/11/2016 Spot Bond				100.00000	0.00000	99.28224				0.00	0	0
Total BTC141 SPOT										0.00	0	0
Total For BTC141										0.00	0	0
BTC14 On 02/12/2016 Spot Bond				100.00000	0.00000	99.21824				0.00	0	0
Total BTC142 SPOT										0.00	0	0
Total For BTC142										0.00	0	0
BTC14 On 07/12/2016 Spot Bond				100.00000	0.00000	99.11298				0.00	0	0
Total BTC144 SPOT										0.00	0	0
Total For BTC144										0.00	0	0
BTC14 On 14/12/2016 Spot Bond				100.00000	0.00000	98.97007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC145 SPOT										0.00	0	0
Total For BTC145										0.00	0	0
BTC145 On 09/01/2017 Spot Bond				100.00000	0.00000	98.40944				0.00	0	0
Total BTC146 SPOT										0.00	0	0
Total For BTC146										0.00	0	0
BTC146 On 11/01/2017 Spot Bond				100.00000	0.00000	98.36922				0.00	0	0
Total BTC147 SPOT										0.00	0	0
Total For BTC147										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.74372				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.76709				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.91726				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.71370				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	13.02797	100.00000	12.98730				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	13.02797	100.00000	12.98730				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	13.06504	100.00000	13.02425				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	13.06504	100.00000	13.02425				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	30.91971	100.00000	30.84480				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	18.95201	100.00000	18.86866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			10.11500	99.83400	10.11500	99.80639			1,310,230,341,000.00	129,533,400	64,766,700
Total CBL08 SPOT									1,310,230,341,000.00	129,533,400	64,766,700
Total For CBL08									1,310,230,341,000.00	129,533,400	64,766,700
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.84113			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.55500	94.93420	15.55500	94.89492			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	104.27993			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			13.35500	99.25509	13.35500	99.22023			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			8.77500	104.50063	8.77500	104.47625			0.00	0	350,000,000
Total CBL16 SPOT									0.00	0	350,000,000
Total For CBL16									0.00	0	350,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.72592			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.35500	96.65766	13.35500	96.62371			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	99.14051			0.00	0	200,000,000
Total CBL20 SPOT									0.00	0	200,000,000
Total For CBL20									0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.35500	98.64649	10.35500	98.61943			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.86163			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	102.32497			0.00	0	0

Contract 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				100.00000	0.00000	102.07844				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			10.65500	106.84687	10.65500	106.81674				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			10.73500	112.86299	10.73500	112.83075				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			10.79000	108.53401	10.79000	108.50286				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.81000	103.16711	10.81000	103.13712				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.67311				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.50008				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	113.31090	10.00000	113.28140				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.19377				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.01294				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.05696				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	25.71064	100.00000	25.64836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	32.28144	100.00000	32.20238				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	30.06059	100.00000	29.98777				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.45797				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.92748				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	102.46652				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.68169				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	100.91157				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.73191				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72754				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.75164				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.77971				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.65781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.77568				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	19.56367	100.00000	19.50192				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	99.86654				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	99.86283				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	99.85713				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.21306	10.11000	103.18540				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	132.04808	3.14000	134.28061				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			3.02000	140.72489	3.02000	134.29289				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.27958				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			9.66500	103.16535	9.66500	103.13834				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.97511				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.05864				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.75761				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.61882				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	93.53599	13.50000	93.50280				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	101.60192	9.35000	101.57670				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 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
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	100.94691				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.86984				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.96721				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				100.00000	0.00000	100.96721				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				100.00000	0.00000	100.96721				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				100.00000	0.00000	100.85361				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			9.78500	100.52593	9.78500	100.49940				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				100.00000	0.00000	100.10489				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				100.00000	0.00000	102.16036				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				100.00000	0.00000	101.03408				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				100.00000	0.00000	100.91682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01533				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				100.00000	0.00000	101.59481				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.76734				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.08216				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				100.00000	0.00000	101.51678				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				100.00000	0.00000	102.07403				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.62006				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.92122				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.85757				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.71382				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	113.31100	10.00000	113.28100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.68929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.84949				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.70514				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.03048				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69194				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.89898				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74068				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	161.11400				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.55710				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	160.93244				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	160.52385				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	160.92306				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	101.99699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.39000	96.36008	11.39000	96.33108				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.91000	92.90397	11.91000	92.87428				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71268				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.04501				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.95775				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.04794				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	99.86899				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	104.24936	8.80500	99.88299				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	100.04837				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.97225				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.98683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.04299				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.99461				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.07232				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71268				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	140.19080				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	99.95099				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.18568				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71618				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.11083				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.88758				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.01577				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	99.95141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69867				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				100.00000	0.00000	99.95397				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	99.87831				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				100.00000	0.00000	100.04767				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				100.00000	0.00000	100.86624				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			10.57000	100.95543	10.57000	100.92672				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				100.00000	0.00000	100.93176				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				100.00000	0.00000	102.38010				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			12.71000	102.56495	12.71000	102.53005				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				100.00000	0.00000	102.46636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.74000	102.69688	12.74000	102.66241				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	107.35934	10.02000	107.33082				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				100.00000	0.00000	102.46636				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	99.99991				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	82.53451				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.91958				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.93610				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.93627				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.73858				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.05500	100.38033	10.05500	100.35314				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.62120				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.01890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	98.91529	10.98000	98.88609				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.10049	11.00000	101.07059				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.03303				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.04524				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			12.50000	98.90840	12.50000	98.87527				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				100.00000	0.00000	101.11845				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.93598				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	99.99970				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.98966				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 20/03/2017 Spot Bond				100.00000	0.00000	100.89742				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.94096				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.33229				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.00915				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.82547				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	101.89496				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				100.00000	0.00000	101.88515				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				100.00000	0.00000	100.94085				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	101.04275				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				100.00000	0.00000	100.67064				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				100.00000	0.00000	100.67064				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				100.00000	0.00000	102.02764				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				100.00000	0.00000	92.16443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.94571				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.23931				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.03309				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.03794				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.24038				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				100.00000	0.00000	101.02339				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				100.00000	0.00000	101.20745				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				100.00000	0.00000	101.07188				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.25419				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	100.40563	4.00000	107.85617				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				100.00000	0.00000	100.98301				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				100.00000	0.00000	101.12037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	45.35543	7.01000	45.94761				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.13006				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				100.00000	0.00000	99.99943				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.48269				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.37179				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.48269				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	104.44168				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.33800				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				100.00000	0.00000	101.06252				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				100.00000	0.00000	101.95758				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.32351				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	109.42092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	101.48053				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.58379				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.64150				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	110.18368				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.65662				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				100.00000	0.00000	101.02827				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.93569				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	99.79564				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				100.00000	0.00000	111.06753				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	101.80439				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	100.74672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				100.00000	0.00000	101.78796				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			10.72500	106.98695	10.72500	106.95658				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	100.25425				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.67369				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.40296				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				100.00000	0.00000	100.69463				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 20/06/2017 Spot Bond				100.00000	0.00000	100.71779				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68498				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			3.72000	135.18577	3.72000	135.13676				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			5.68000	97.10582	5.68000	96.98516				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			5.32000	99.71073	5.32000	99.57527				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 18/04/2028 Spot Bond				100.00000	0.00000	190.58203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.21500	92.53982	9.21500	92.51691				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			8.83000	37.78683	8.83000	166.19313				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			8.83000	38.28946	8.83000	166.70285				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.93038				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.94114				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.43188				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.95086				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.04794				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.87891				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.91681				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	99.18511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	100.91675			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				100.00000	0.00000	100.95056			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				100.00000	0.00000	101.70097			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.24953			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.21500	103.20952	9.21500	103.18413		4,791,800,000,000.00	520,000,000	1,110,000,000	
Total COJ04 SPOT								4,791,800,000,000.00	520,000,000	1,110,000,000	
Total For COJ04								4,791,800,000,000.00	520,000,000	1,110,000,000	
COJ05 On 05/06/2023 Spot Bond			10.10500	114.72319	10.10500	114.69230		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	
COJ07 On 23/03/2021 Spot Bond			10.26500	102.78132	10.26500	102.75291		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			11.07000	106.19062	11.07000	106.15937		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.46000	102.42491	10.46000	102.39638		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			10.63500	93.60973	10.63500	93.58309		0.00	0	14,300,000,000	
Total COT01 SPOT								0.00	0	14,300,000,000	
Total For COT01								0.00	0	14,300,000,000	
COT02 On 03/04/2028 Spot Bond			11.56000	92.14627	11.56000	92.11783		0.00	0	350,000,000	
Total COT02 SPOT								0.00	0	350,000,000	
Total For COT02								0.00	0	350,000,000	
COT03 On 05/06/2028 Spot Bond			11.56000	90.46269	11.56000	90.43493		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	14.35213	100.00000	14.31697				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	14.40489	100.00000	14.36961				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	22.56046	100.00000	22.50521				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	23.23787	100.00000	23.18158				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	23.41738	100.00000	23.36003				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.03000	96.90561	12.03000	96.87485				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	30.56133	100.00000	30.48649				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	23.53327	100.00000	23.47564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	31.18920	100.00000	31.11281				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			8.44000	99.14661	8.44000	99.12397				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	100.52308	6.86000	100.50434				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	101.55619				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	99.80494				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	102.18151				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.32604				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.19023				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.15540				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.42068				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	58.29101	100.00000	58.14980				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	58.29101	100.00000	58.14980				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/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
DNG60 On 04/08/2017 Spot Bond			100.00000	64.56779	100.00000	64.43997			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.18368			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.07291			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	101.04804			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	63.94565			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			9.79500	100.41028	9.79500	100.38405			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			9.32000	102.41379	9.32000	102.38844		5,143,208,448,000.00	551,846,400	3,875,923,200	
Total DV22 SPOT								5,143,208,448,000.00	551,846,400	3,875,923,200	
Total For DV22								5,143,208,448,000.00	551,846,400	3,875,923,200	
DV22/R On 07/02/2020 Spot Bond			100.00000	17.63197	100.00000	17.59316			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.12500	101.05615	10.12500	101.02904			0.00	0	100,000,000
Total DV23 SPOT									0.00	0	100,000,000
Total For DV23									0.00	0	100,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	11.96771	100.00000	11.94137			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.96771	100.00000	11.94137			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.17000	99.38080	10.17000	99.35402			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.81625	9.69000	101.79007			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.81625	9.69000	101.79007			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.02000	95.76998	11.02000	95.74207				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	101.89194	10.10000	101.86466				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.89194	10.10000	101.86466				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	101.21953				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	101.45605				0.00	0	0
Total DVC020 SPOT										0.00	0	0
Total For DVC020										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	105.62177				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	100.90265				0.00	0	0
Total DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	105.27630				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.33472				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.53338				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.78382				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.34717				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.48785			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.73000	118.18177	8.73000	118.15433			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	20.44122	100.00000	20.39622			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			9.67000	101.06919	9.67000	101.04283			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			9.85500	100.70646	9.85500	100.67971			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.10000	100.39230	10.10000	100.36498			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			3.03000	106.58571	3.03000	106.54889			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	99.93247			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	99.94617			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.42998	100.00000	16.39018			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL037 On 31/01/2037 Spot Bond			2.61000	105.10633	2.61000	105.07134			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	111.34978	2.25000	111.31378			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			2.57000	128.82345	2.57000	128.78071			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			2.57000	117.29473	2.57000	117.25582			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			2.57000	116.46978	2.57000	116.43115			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			2.58000	108.83805	2.58000	108.80188			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			2.60000	105.50525	2.60000	105.47015			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	111.34978	2.25000	111.31378			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.18500	103.72433	10.18500	103.69633			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			9.93500	104.06822	9.93500	104.04035			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			10.61000	96.93460	10.61000	96.90737			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			10.80500	93.32443	10.80500	97.68162			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM05 On 17/04/2029 Spot Bond			11.07000	97.61487	11.07000	98.55868			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			10.71000	100.94578	10.71000	101.99726			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.43728			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.95958			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	101.89474			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.65072			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				100.00000	0.00000	101.34675			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				100.00000	0.00000	101.11826			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	100.62834			0.00	0	0
Total EPF009 SPOT									0.00	0	0
Total For EPF009									0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	24.05841	100.00000	23.99948			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	9.85432	100.00000	9.83019			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	99.80316			0.00	0	0
Total EPFC21 SPOT									0.00	0	0
Total For EPFC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC2: On 22/02/2017 Spot Bond				100.00000	0.00000	101.53272			0.00	540,000,000	270,000,000
Total EPFC24 SPOT									0.00	540,000,000	270,000,000
Total For EPFC24									0.00	540,000,000	270,000,000
EPFC2: On 04/11/2016 Spot Bond				100.00000	0.00000	94.02276			0.00	0	0
Total EPFC25 SPOT									0.00	0	0
Total For EPFC25									0.00	0	0
EPFC2: On 06/03/2017 Spot Bond				100.00000	0.00000	101.49286			0.00	0	0
Total EPFC26 SPOT									0.00	0	0
Total For EPFC26									0.00	0	0
EPFC2: On 06/09/2017 Spot Bond				100.00000	0.00000	101.53125			0.00	0	0
Total EPFC27 SPOT									0.00	0	0
Total For EPFC27									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.51431			0.00	0	240,000,000
Total EQS05 SPOT									0.00	0	240,000,000
Total For EQS05									0.00	0	240,000,000
EQS05: On 25/04/2017 Spot Bond			100.00000	82.35647	100.00000	82.17705			0.00	0	0
Total EQS05/JIBAR SPOT									0.00	0	0
Total For EQS05/JIBAR									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.19116			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			12.85500	95.01435	12.85500	94.98184			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08: On 04/10/2018 Spot Bond				100.00000	0.00000	98.66623			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	29.89001	100.00000	29.81759			0.00	0	0
EQS08: On 04/10/2018 Spot Bond			100.00000	29.99445	100.00000	29.92179			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.29910			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.77587				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.81104				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				100.00000	0.00000	101.87116				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	102.00053				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	113.31100	10.00000	113.28100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.70933				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.68832				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.64255				0.00	0	0
Total ERSA18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.70930			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.77405			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.73518			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.75681			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			8.51000	101.18387	8.51000	101.16070			0.00	0	44,095,800,000
Total ES18 SPOT									0.00	0	44,095,800,000
Total For ES18									0.00	0	44,095,800,000
ES18/R On 20/04/2018 Spot Bond			9.25000	100.17405	9.25000	100.14916			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.28000	105.88134	9.28000	105.85525		53,397,071,744,000.00	5,753,994,800	7,774,700,000	
Total ES23 SPOT								53,397,071,744,000.00	5,753,994,800	7,774,700,000	
Total For ES23								53,397,071,744,000.00	5,753,994,800	7,774,700,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.52386	10.00000	102.49669			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			9.71000	89.20568	9.71000	89.18244			0.00	0	12,990,979,100
Total ES26 SPOT									0.00	0	12,990,979,100
Total For ES26									0.00	0	12,990,979,100
ES26/R On 02/04/2026 Spot Bond			7.85000	100.53024	7.85000	100.50897			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			10.29000	78.72209	10.31500	78.53596			0.00	0	61,211,300,000
Total ES33 SPOT									0.00	0	61,211,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES33										0.00	0	61,211,300,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.85790	7.50000	100.83740				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			10.43500	82.88876	10.43500	82.86560				0.00	0	50,550,000,000
Total ES42 SPOT										0.00	0	50,550,000,000
Total For ES42										0.00	0	50,550,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.04575	8.50000	100.02287				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				100.00000	0.00000	101.38432				0.00	0	8,500,000,000
Total EXX01 SPOT										0.00	0	8,500,000,000
Total For EXX01										0.00	0	8,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.62690				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	24.69835	100.00000	24.62123				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	24.78736	100.00000	24.70998				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	24.90067	100.00000	24.82293				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	25.01396	100.00000	24.93586				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.62117				0.00	400,000,000	200,000,000
Total FIFB04 SPOT										0.00	400,000,000	200,000,000
Total For FIFB04										0.00	400,000,000	200,000,000
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.46074				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.50091				0.00	0	0
Total FIFB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FIFB06									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.44514			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.42494			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.74286			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				100.00000	0.00000	101.12422			0.00	200,000,000	100,000,000
Total FIFB10 SPOT									0.00	200,000,000	100,000,000
Total For FIFB10									0.00	200,000,000	100,000,000
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.16708			0.00	0	0
Total FIFC27 SPOT									0.00	0	0
Total For FIFC27									0.00	0	0
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	101.11012			0.00	0	0
Total FIFC29 SPOT									0.00	0	0
Total For FIFC29									0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	101.71740			0.00	0	0
Total FIFC31 SPOT									0.00	0	0
Total For FIFC31									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.28514	100.00000	0.28445			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	0.28514	100.00000	0.28445			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	12.86400	100.00000	12.83283			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	12.52603	100.00000	12.49569			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.96500	100.17684	9.96500	100.15022				0.00	0	12,600,000,000
Total FRB05 SPOT										0.00	0	12,600,000,000
Total For FRB05										0.00	0	12,600,000,000
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.98716				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.02387				0.00	0	10,000,000
Total FRB10 SPOT										0.00	0	10,000,000
Total For FRB10										0.00	0	10,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.20088				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				100.00000	0.00000	101.32105				0.00	100,000,000	300,000,000
Total FRB12 SPOT										0.00	100,000,000	300,000,000
Total For FRB12										0.00	100,000,000	300,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.15247				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.75500	99.54394	10.75500	101.28302				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.58909				0.00	0	10,000,000
Total FRB15 SPOT										0.00	0	10,000,000
Total For FRB15										0.00	0	10,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.33226				0.00	0	10,000,000
Total FRB16 SPOT										0.00	0	10,000,000

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 FRB16										0.00	0	10,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.48821				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	11.42399	100.00000	11.39631				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.40787				0.00	0	310,000,000
Total FRB18 SPOT										0.00	0	310,000,000
Total For FRB18										0.00	0	310,000,000
FRB19 On 14/04/2021 Spot Bond			11.95500	101.74869	11.95500	101.71624				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	100.28323				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.65500	106.68926	10.65500	106.65900				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.77074				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.32000	143.67267	2.32000	144.58951				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			3.07000	117.55026	3.07000	281.37708				0.00	0	964,000,000
Total FRBI23 SPOT										0.00	0	964,000,000
Total For FRBI23										0.00	0	964,000,000
FRBI25 On 31/01/2025 Spot Bond			2.54500	115.21987	2.54500	122.43730				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			3.57000	91.15549	3.57000	158.98718				0.00	0	50,000,000
Total FRBI28 SPOT										0.00	0	50,000,000
Total For FRBI28										0.00	0	50,000,000
FRBI33 On 07/12/2033 Spot Bond			3.59000	99.55744	3.59000	201.78733				0.00	0	80,000,000
Total FRBI33 SPOT										0.00	0	80,000,000

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 FRBI33										0.00	0	80,000,000
FRBI46 On 31/03/2046 Spot Bond			3.70500	94.88117	3.70500	94.17194				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.17000	75.32053	7.17000	74.84933				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			9.23200	49.32830	9.23200	48.46779				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			9.48000	47.92840	9.48000	47.46779				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04 On 15/03/2017 Spot Bond			100.00000	88.13559	100.00000	87.92271				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05 On 13/10/2018 Spot Bond			100.00000	30.46229	100.00000	30.36717				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	41.87683	100.00000	41.77538				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.63128				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.08203				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.95573				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03542				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.14023	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.14023	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03348				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.99170				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10629				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01891				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.11269	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 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
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.07412				0.00	0	0
Total FRC128 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.29014				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	101.25628				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	60.62190	100.09221	60.47330				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				100.00000	0.00000	100.93814				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	105.73393				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.01588				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	96.80604	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.02563				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.94886				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.97511				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.23216				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.96053				0.00	0	0
Total FRC161 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	75.77673	13.22500	75.74964				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.91396				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.91493				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				100.00000	0.00000	101.26643				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				100.00000	0.00000	100.88954				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.77500	107.99846	3.77500	111.69280				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				100.00000	0.00000	100.98489				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.98489				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				100.00000	0.00000	101.76258				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				100.00000	0.00000	100.71268				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				100.00000	0.00000	100.98489				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				100.00000	0.00000	100.93620				0.00	0	0
Total FRC176 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.91772				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	102.35854				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				100.00000	0.00000	101.04958				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				100.00000	0.00000	100.50532				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	99.99970				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.18374				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.18277				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.97525				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.97525				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.56811				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.59423				0.00	0	0
Total FRC192 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.02155				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.23372				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				100.00000	0.00000	100.23372				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	102.07823				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.94743	8.75000	101.92345				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.95961				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.93826	100.00000	11.90902				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.08570	100.00000	11.05855				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	96.70605				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	15.64308	100.00000	15.60477				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.00426				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	66.86330	100.00000	66.70132				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211: On 07/05/2020 Spot Bond				100.00000	0.00000	102.02426				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	12.31269	100.00000	12.28254				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	47.15446	100.00000	47.04021				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				100.00000	0.00000	102.02422				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	46.82305	100.00000	46.70962				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216: On 07/11/2017 Spot Bond				100.00000	0.00000	102.01991				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217: On 07/11/2017 Spot Bond				100.00000	0.00000	101.93143				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218: On 04/11/2019 Spot Bond				100.00000	0.00000	102.13572				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219: On 04/11/2017 Spot Bond				100.00000	0.00000	102.02216				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			3.13000	139.07926	3.13000	139.03103				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221: On 10/11/2016 Spot Bond				100.00000	0.00000	101.85041				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222: On 10/11/2016 Spot Bond				100.00000	0.00000	101.82939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	101.82939				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	101.67439				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 30/03/2017 Spot Bond				100.00000	0.00000	100.76531				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	101.01851				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	100.74842				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			3.99000	133.44595	3.99000	133.39660				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				100.00000	0.00000	101.41714				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	99.99937				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC235 On 08/02/2020 Spot Bond				100.00000	0.00000	103.02110				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				100.00000	0.00000	103.60227				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				100.00000	0.00000	103.70016				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				100.00000	0.00000	104.91935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	105.40839				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	102.62223				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	102.18365				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.37693				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	105.12827				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.37328				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.30182				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	103.24925				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	89.99956				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	103.00747				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond				100.00000	0.00000	83.82195				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.18386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	99.95093				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.66000	111.91091	3.66000	135.52699				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.71000	104.81522	3.71000	135.20170				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.69000	103.01968	3.69000	135.33171				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			6.36000	99.98253	6.36000	140.39151				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	99.94551				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.91677				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.02368				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.16726				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.13043				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.99764				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.99667				0.00	0	0

Contract 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				100.00000	0.00000	99.84606				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	21.25173	100.00000	21.19968				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	59.02065	100.00000	58.87610				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	96.81698	100.00000	96.56085				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	15.01001	100.00000	14.97365				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.91236				0.00	0	1,900,000,000
Total FRJ17 SPOT										0.00	0	1,900,000,000
Total For FRJ17										0.00	0	1,900,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.29125				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.54448				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.56552				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.80416				0.00	100,000,000	50,000,000
Total FRJ21 SPOT										0.00	100,000,000	50,000,000
Total For FRJ21										0.00	100,000,000	50,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.78579				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	4.26888	100.00000	4.26066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	4.26888	100.00000	4.26066				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10C On 15/01/2024 Spot Bond			2.20800	85.41469	2.20800	114.79428				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10V On 31/01/2038 Spot Bond			2.51000	112.79680	2.51000	122.22605				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10Z On 21/01/2017 Spot Bond				100.00000	0.00000	100.01597				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10Y On 23/01/2024 Spot Bond			10.38000	100.11145	10.38000	100.08358				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10X On 23/01/2024 Spot Bond			10.38000	100.11145	10.38000	100.08358				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10W On 31/01/2038 Spot Bond			2.65000	110.03606	2.65000	119.42429				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10U On 07/12/2033 Spot Bond			2.73000	225.31870	2.73000	225.24286				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11C On 31/01/2038 Spot Bond			2.62000	120.05817	2.62000	120.01817				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11Z On 07/12/2033 Spot Bond			2.76000	224.44573	2.76000	224.37000				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11V On 29/04/2019 Spot Bond				100.00000	0.00000	99.85857				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11A On 31/01/2025 Spot Bond			3.03000	118.10833	3.03000	118.06768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.81500	116.25954	2.81500	116.22019			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			2.81500	116.25954	2.81500	116.22019			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.88000	122.43860	2.88000	220.91959			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.93000	219.57621	2.93000	219.50113			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.56000	107.10572	2.56000	107.07021			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.96000	172.63643	2.96000	218.65541			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.72500	100.12894	3.72500	100.29987			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.27000	104.01506	3.27000	163.68172			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.54000	90.21558	3.54000	103.31094			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.26000	104.14407	3.26000	163.84094			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 11/11/2016 Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.32000	162.94584	3.32000	162.88834			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.47000	204.04401	3.47000	204.87295				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	86.68219				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.47000	90.92305	3.47000	104.47890				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.72500	87.23372	3.72500	100.29987				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.25000	94.01829	3.25000	108.25549				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.13000	165.98460	3.13000	165.92690				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.24000	211.02582	3.24000	210.95188				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.26000	163.89849	3.26000	163.84094				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.26000	163.89849	3.26000	163.84094				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.55000	96.32936	3.55000	159.29527				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.33000	115.49331	3.33000	115.45264				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			2.83000	141.10840	2.83000	141.06060				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				100.00000	0.00000	112.47800				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			3.61000	158.43014	3.61000	158.37301				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			3.65000	157.81865	3.65000	157.76158				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			3.30000	115.75186	3.30000	115.71119				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			3.62000	158.27702	3.62000	158.21989				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			3.66000	157.66622	3.66000	157.60915				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				100.00000	0.00000	101.77652				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				100.00000	0.00000	100.83692				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS156 On 03/10/2017 Spot Bond				100.00000	0.00000	100.52157				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			2.46000	121.85505	2.46000	291.68616				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			2.35000	122.65137	2.35000	293.59319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.07000	117.55026	3.07000	281.37708				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			2.79000	100.46077	2.79000	141.33378				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	99.97668				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			2.32000	144.63654	2.32000	144.58951				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	102.09021				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			2.49000	119.30081	2.49000	119.26149				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	63.01584	104.97509	62.85467				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	64.24201	101.07593	64.08316				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	59.99019	100.44759	59.84267				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	62.66647	100.76967	62.51193				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			2.25000	125.72013	2.25000	125.67945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.49000	96.83842	2.49000	122.94417				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.40416				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			2.52000	96.62050	2.52000	122.66740				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.59477				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			2.55000	121.20813	2.55000	290.13692				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.94917				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.46885				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.35500	101.09188	8.35500	101.06902				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			8.51500	103.04730	8.51500	103.02370				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			8.97000	104.10470	8.97000	104.07988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			9.20500	99.14095	9.20500	99.11645				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			9.90000	91.24928	9.90000	91.22492				0.00	0	120,000,000
Total FRX23 SPOT										0.00	0	120,000,000
Total For FRX23										0.00	0	120,000,000
FRX24 On 10/12/2024 Spot Bond			10.10000	107.60260	10.10000	107.57363				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			10.47000	94.76272	10.47000	94.73615				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.63000	96.11795	10.63000	96.09091				0.00	0	50,000,000
Total FRX30 SPOT										0.00	0	50,000,000
Total For FRX30										0.00	0	50,000,000
FRX31 On 21/02/2031 Spot Bond			10.69000	93.07527	10.69000	93.04893				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			10.86000	75.24140	10.86000	75.21954				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				100.00000	0.00000	100.84380				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.86810				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.33992				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.93620				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.06248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.49375				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.41232				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.41683				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.59465				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.63889				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.83347				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	6.48334	100.00000	6.46764				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	1.08772	100.00000	1.08509				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	35.88004	100.00000	35.79216			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	6.01967	100.00000	6.00493			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	1.00993	100.00000	1.00746			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	13.64379	100.00000	13.60119			0.00	0	0
Total FS5A1U SPOT									0.00	0	0
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.42830	100.00000	2.42072			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	0.43219	100.00000	0.43084			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.29036	100.00000	2.28481			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	2.42830	100.00000	2.42072				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	2.42830	100.00000	2.42072				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	2.42830	100.00000	2.42072				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	2.42830	100.00000	2.42072				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.23978				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.00500	100.18391	10.00500	100.15765				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				100.00000	0.00000	101.46702				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.50921				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.52607				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.63558				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.77029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.85444				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT38 On 29/11/2016 Spot Bond				100.00000	0.00000	101.29888				0.00	0	0
Total GPT38 SPOT										0.00	0	0
Total For GPT38										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	14.22718	100.00000	14.19233				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	42.58688	100.00000	42.48258				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	22.76738	100.00000	22.71161				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	12.98170	100.00000	12.95025				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	18.06073	100.00000	18.00373				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	12.90444	100.00000	12.86372				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	2.35438	100.00000	2.34744				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB09 On 31/01/2017 Spot Bond			100.00000	79.17570	100.00000	79.00433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB09U SPOT										0.00	0	0
Total For GRB09U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	54.04148	100.00000	53.92155				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	37.67004	100.00000	37.55909				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	32.67240	100.00000	32.63613				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	18.83502	100.00000	18.77955				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	14.52107	100.00000	14.50495				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	9.41751	100.00000	9.38977				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	6.45381	100.00000	6.44664				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	4.72535	100.00000	4.71132				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	2.87155	100.00000	2.86836				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	2.35438	100.00000	2.34744				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.24957				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.02368				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.02502				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.08261				0.00	14,320,000,000	4,240,000,000
Total GRT06 SPOT										0.00	14,320,000,000	4,240,000,000
Total For GRT06										0.00	14,320,000,000	4,240,000,000
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.65640				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.73631				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.31221				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.76767				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.77611				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.75650				0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRT12 SPOT									0.00	100,000,000	50,000,000
Total For GRT12									0.00	100,000,000	50,000,000
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.22228			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.03492			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.22277			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.22733			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			10.04000	106.07078	10.04000	100.78755			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003		102,360,000,000,000.00	1,023,600,000	1,023,600,000	
Total GRX01U SPOT								12,360,000,000,000.00	1,023,600,000	1,023,600,000	
Total For GRX01U								12,360,000,000,000.00	1,023,600,000	1,023,600,000	
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	101.13394			0.00	0	0
Total GSIS04 SPOT									0.00	0	0
Total For GSIS04									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	108.02123			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	102.94521			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	100.51028			0.00	0	0
Total HC2T1 SPOT									0.00	0	0
Total For HC2T1									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HCH01.On 25/10/2016 Spot Bond			100.00000	99.45504	100.00000	99.72677			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HCH01/JIBAR SPOT										0.00	0	0
Total For HCH01/JIBAR										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	14.89827	100.00000	14.86217				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.05820				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.84135				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	98.79811				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.37821				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.38199				0.00	2,000,000,000	500,000,000
Total HILB06 SPOT										0.00	2,000,000,000	500,000,000
Total For HILB06										0.00	2,000,000,000	500,000,000
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.38650				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.80215	100.00000	8.78082				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.80215	100.00000	8.78082				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.33743	100.00000	9.31481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.33743	100.00000	9.31481				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	10.02566	100.00000	10.00137				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	10.02566	100.00000	10.00137				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	10.86683	100.00000	10.84050				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.95722				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.79500	101.85629	9.79500	101.82976				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.81579				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.71856				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.25922				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.23191				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.92000	104.90836	8.92000	104.88348				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	16.11145	100.00000	16.07599				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			2.35000	122.65137	2.35000	293.59319				0.00	0	12,000,000,000
Total HWAY23 SPOT										0.00	0	12,000,000,000
Total For HWAY23										0.00	0	12,000,000,000
HWAY2 On 07/12/2024 Spot Bond			2.21000	126.44187	2.21000	302.66772				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.59000	102.17284	2.59000	102.13877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.44500	92.61724	10.44500	92.59161			0.00	0	5,470,000,000
Total HWAY34 SPOT									0.00	0	5,470,000,000
Total For HWAY34									0.00	0	5,470,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.22952	100.00000	11.20480			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			10.45500	92.36046	10.45500	92.33487			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.22950	100.00000	11.20477			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond			100.00000		0.00000	100.22139			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond			100.00000		0.00000	100.90498			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	19.05594	100.00000	18.97122			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.88000	128.76685	1.88000	128.72651		1,768,704,000,000.00		940,800,000	40,698,800,000
Total I2025 SPOT								1,768,704,000,000.00		940,800,000	40,698,800,000
Total For I2025								1,768,704,000,000.00		940,800,000	40,698,800,000
I2029 On 31/03/2029 Spot Bond			1.95000	100.87341	1.95000	100.84156			0.00	0	13,000,000,000
Total I2029 SPOT									0.00	0	13,000,000,000
Total For I2029									0.00	0	13,000,000,000
I2033 On 28/02/2033 Spot Bond			1.96000	107.30384	1.96000	107.26990		94,709,160,000,000.00		48,321,000,000	39,120,100,000

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 I2033 SPOT									14,709,160,000,000.00	48,321,000,000	39,120,100,000
Total For I2033									14,709,160,000,000.00	48,321,000,000	39,120,100,000
I2038 On 31/01/2038 Spot Bond			1.89000	135.65576	1.89000	135.61322			42,748,965,000,000.00	22,618,500,000	160,442,980,600
Total I2038 SPOT									12,748,965,000,000.00	22,618,500,000	160,442,980,600
Total For I2038									12,748,965,000,000.00	22,618,500,000	160,442,980,600
I2046 On 31/03/2046 Spot Bond			1.93500	135.03917	1.93500	134.99661			14,612,733,000,000.00	7,551,800,000	105,091,000,000
Total I2046 SPOT									14,612,733,000,000.00	7,551,800,000	105,091,000,000
Total For I2046									14,612,733,000,000.00	7,551,800,000	105,091,000,000
I2050 On 31/12/2050 Spot Bond			2.00000	143.55977	2.02000	142.84257			128,493,600,000,000.00	64,246,800,000	90,203,606,200
Total I2050 SPOT									18,493,600,000,000.00	64,246,800,000	90,203,606,200
Total For I2050									18,493,600,000,000.00	64,246,800,000	90,203,606,200
IBL22 On 15/03/2018 Spot Bond			8.66500	102.83404	8.66500	102.80995			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	99.81944			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			5.90000	99.70283	5.90000	140.56049			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.39000	102.42535	2.39000	144.09920			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.70487			0.00	0	110,000,000
Total IBL38 SPOT									0.00	0	110,000,000
Total For IBL38									0.00	0	110,000,000
IBL39 On 02/04/2018 Spot Bond			8.78500	100.56453	8.78500	100.54078			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				100.00000	0.00000	101.37778			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	113.31100	10.00000	113.28100			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			9.28500	100.32501	9.28500	100.30013			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.70000	95.39269	9.70000	95.36814				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.17500	98.07754	9.17500	98.05337				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.48930	7.34000	100.46940				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			9.69000	100.27444	9.69000	100.24866				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.32656				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.06500	100.39424	9.06500	100.37006				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.88075				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.63985				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.43500	101.69827	8.43500	101.67535				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.02500	102.13058	9.02500	102.10609				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			10.20000	102.22695	10.20000	102.19932				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.53127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.04224				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.81930				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				100.00000	0.00000	98.90137				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	99.88831				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.00063				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			3.12000	139.14637	3.12000	139.09814				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.65623				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	27.74680	100.00000	27.67959				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.80588				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				100.00000	0.00000	101.68591				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				105.89036	0.00000	101.50077				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.54290				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.25000	103.25481	10.25000	103.22677				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.85500	104.76327	8.85500	104.73860				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	23.53363	100.00000	23.47662				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	11.18654	100.00000	11.15945				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	99.92678				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.84336				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	20.75290	100.00000	20.68811				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.59481				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.64781				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			9.15500	105.56013	9.15500	105.53446				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			9.69500	106.73530	9.69500	106.70784				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	16.89520	100.00000	16.85801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.61658				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	19.30360	100.00000	19.24334				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.32622				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.35122				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.35795				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.26879				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	101.11214				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.86204				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	100.56745				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	100.59275				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			9.02500	104.62814	9.02500	100.05680				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	0.02929	100.00000	0.02922				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.79085				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.01500	94.71576	10.01500	94.69033				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.44794				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	98.66037				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.66000	98.12043	10.66000	98.09275				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.76750				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			11.47000	103.77853	11.47000	103.72674				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.16955	5.00000	101.15587				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.10860	5.00000	100.09502				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.47155	4.00000	100.46056				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.10887	4.00000	100.09797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.06000	101.36878	9.06000	101.34424				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			8.40500	101.62448	8.40500	101.60149				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	8.10683	100.00000	8.08698				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	51.44897	100.00000	51.32433				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	45.34062	100.00000	45.23078				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	4.10476	100.00000	4.09700				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	9.93914	100.00000	9.91506				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	14.43977	100.00000	14.40479				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	15.83127	100.00000	15.79292				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	10.77032	100.00000	10.74648				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	86.46828	100.00000	86.26767				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.17569	100.00000	12.14588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	23.42558	100.00000	23.36821				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	90.36537	100.00000	90.15022				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	64.45431	100.00000	64.30766				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	46.27180	100.00000	46.16652				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	93.08501	100.00000	92.85231				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	13.22789	100.00000	13.19584				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.13953	100.00000	13.10735				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	79.33063	100.00000	79.10717				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	16.27709	100.00000	16.22572				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	6.65854	100.00000	6.63753				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	87.74099	100.00000	87.34035				0.00	0	0
Total IN333U SPOT										0.00	0	0
Total For IN333U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	13.75068	100.00000	13.68955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.93939				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.28889				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.42436	6.50000	100.40697				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	87.10909				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				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				100.00000	0.00000	100.92092				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.50143				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.39222				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.18218				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	102.44413				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.25500	104.30561	12.25500	104.27190				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.32623				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			8.81500	100.32932	8.81500	100.30604				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.69369				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.57317				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.58068				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.22277				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.28003				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.91207				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.93709				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.95210				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.84778				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.85696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.86614			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC11 On 28/10/2016 Spot Bond				100.00000	0.00000	101.90192			0.00	0	0
Total IPFC11 SPOT									0.00	0	0
Total For IPFC11									0.00	0	0
IPFC12 On 27/01/2017 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total IPFC12 SPOT									0.00	0	0
Total For IPFC12									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.08500	101.49540	10.08500	101.46827			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
IPL6 On 28/09/2017 Spot Bond			9.11500	101.34322	9.11500	101.31828	442,026,021,214,500.00		48,494,352,300	14,368,609,100	
Total IPL6 SPOT							12,026,021,214,500.00		48,494,352,300	14,368,609,100	
Total For IPL6							12,026,021,214,500.00		48,494,352,300	14,368,609,100	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	53.22560	100.00000	53.10651			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.51880			0.00	17,800,000,000	5,400,000,000
Total IPL7 SPOT									0.00	17,800,000,000	5,400,000,000
Total For IPL7									0.00	17,800,000,000	5,400,000,000
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	40.84583	100.00000	40.74688			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.45500			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/JIB On 10/10/2020 Spot Bond			100.00000	12.11215	100.00000	12.08281			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.35100			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.55530			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.39754				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.48000	97.17278	3.48000	136.70552				0.00	0	60,000,000
Total IV017 SPOT										0.00	0	60,000,000
Total For IV017										0.00	0	60,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.65526	2.75000	100.64780				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			3.82000	155.25000	3.82000	155.19313				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.63005				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.41088				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.04568				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.24453				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.27484				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.88000	109.90683	3.88000	110.82587				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.88000	109.81521	3.88000	110.82587				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.25539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.79938				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				100.00000	0.00000	102.42343				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			11.95500	104.25557	11.95500	104.22267				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.62814				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				100.00000	0.00000	100.06032				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.05842				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			4.57000	130.73837	4.57000	129.74506				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	100.86663				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			12.30500	106.42041	12.30500	99.65972				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	21.64331	100.00000	21.59088				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			10.81500	103.82684	10.81500	103.79713				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.89098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.92000	153.76155	3.92000	153.70482				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA644 On 03/11/2016 Spot Bond			7.65000	99.85350	7.65000	99.72827				0.00	0	0
Total IVA644 SPOT										0.00	0	0
Total For IVA644										0.00	0	0
IVA645 On 10/11/2016 Spot Bond			7.65000	99.70743	7.65000	99.58257				0.00	0	0
Total IVA645 SPOT										0.00	0	0
Total For IVA645										0.00	0	0
IVA646 On 17/11/2016 Spot Bond			7.65000	99.56179	7.65000	99.43729				0.00	0	0
Total IVA646 SPOT										0.00	0	0
Total For IVA646										0.00	0	0
IVA647 On 28/11/2016 Spot Bond			7.75000	99.32513	7.75000	99.19961				0.00	0	0
Total IVA647 SPOT										0.00	0	0
Total For IVA647										0.00	0	0
IVA648 On 01/12/2016 Spot Bond			7.75000	99.26233	7.75000	99.13697				0.00	0	0
Total IVA648 SPOT										0.00	0	0
Total For IVA648										0.00	0	0
IVA649 On 08/12/2016 Spot Bond			7.75000	99.11610	7.75000	98.99110				0.00	0	0
Total IVA649 SPOT										0.00	0	0
Total For IVA649										0.00	0	0
IVA650 On 13/12/2016 Spot Bond			7.75000	99.01192	7.75000	98.88718				0.00	0	0
Total IVA650 SPOT										0.00	0	0
Total For IVA650										0.00	0	0
IVA654 On 05/01/2017 Spot Bond			7.85000	98.51685	7.85000	98.35014				0.00	0	0
Total IVA654 SPOT										0.00	0	0
Total For IVA654										0.00	0	0
IVA655 On 12/01/2017 Spot Bond			7.85000	98.37095	7.85000	98.20474				0.00	0	0
Total IVA655 SPOT										0.00	0	0
Total For IVA655										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.36561				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.21169				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.35332				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.27869				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.71842				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.58422				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				100.00000	0.00000	100.04414				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.64950				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.66351				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.10106				0.00	0	4,000,000,000
Total IVC035 SPOT										0.00	0	4,000,000,000
Total For IVC035										0.00	0	4,000,000,000
IVC036 On 16/07/2019 Spot Bond			9.62500	101.78795	9.62500	101.76196				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	21.64969	100.00000	21.60204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	17.19363	100.00000	17.15198				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			9.82500	100.61902	9.82500	100.59280				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	99.88357				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.46991				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	102.03512				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.65654				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				100.00000	0.00000	101.30085				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	99.80802				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.95736				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.78069				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	100.58349				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	99.88156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.59922				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	102.11050				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.05370				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.14227				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	99.79163				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.15655				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				100.00000	0.00000	100.02996				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	99.78589				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	101.64904				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.64904				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.31273				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	9.25595	100.00000	9.21524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	99.87579				0.00	0	0
Total IVC083 SPOT										0.00	0	0
Total For IVC083										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	101.77737				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	100.38017				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.33446				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.89153	100.00000	2.88606				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	42.28518	100.00000	42.18162				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	30.37092	100.00000	30.29654				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	4.17864	100.00000	4.17071				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	1.84320	100.00000	1.83970				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	1.80510	100.00000	1.80167				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	99.86264				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.39119				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.12112				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.30139				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP004 On 29/06/2018 Spot Bond				100.00000	0.00000	100.68173				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	100.72163				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	18.86563	100.00000	18.81993				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	101.49898				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	99.83440				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	102.52624				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			9.21000	129.15342	9.21000	129.12183				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.65600				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.22256				0.00	0	0

Contract 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				100.00000	0.00000	100.79177			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	98.31301			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	15.32779	100.00000	15.29066			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			10.37000	102.01700	10.37000	101.98898			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	103.95717	9.62000	103.93062			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	101.63646	9.71000	101.61028			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	100.91225			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	41.54160	100.00000	41.44096			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	100.40190			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	99.88511			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.32500	100.29982	9.32500	100.27498		484,731,147,562,500.00	51,981,892,500	16,875,900,000	
Total LGL02 SPOT								14,731,147,562,500.00	51,981,892,500	16,875,900,000	
Total For LGL02								14,731,147,562,500.00	51,981,892,500	16,875,900,000	
LGL03 On 03/04/2018 Spot Bond			9.56500	97.96984	9.56500	97.94469		0.00	0	50,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LGL03 SPOT									0.00	0	50,000,000
Total For LGL03									0.00	0	50,000,000
LGL04 On 14/08/2020 Spot Bond			10.24500	98.48603	10.24500	98.45929			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.20139			0.00	0	10,000,000
Total LGL05 SPOT									0.00	0	10,000,000
Total For LGL05									0.00	0	10,000,000
LGL06 On 04/10/2022 Spot Bond			10.35000	105.59536	10.35000	99.94950			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				100.00000	0.00000	100.58949			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.58070			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.54230			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			13.35500	105.92833	13.35500	105.89112			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			14.27000	106.50073	14.27000	106.46085			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.16292			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.06482			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	101.61232			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.70078			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.80689				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	101.72944				0.00	0	0
Total MAQ077 SPOT										0.00	0	0
Total For MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.98504				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	99.84187				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	98.13576				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ08 On 27/10/2016 Spot Bond				100.00000	0.00000	99.97917				0.00	0	0
Total MAQ086 SPOT										0.00	0	0
Total For MAQ086										0.00	0	0
MAQ08 On 12/12/2016 Spot Bond				100.00000	0.00000	99.02561				0.00	0	0
Total MAQ087 SPOT										0.00	0	0
Total For MAQ087										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.22714				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.23440				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.73620				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.95535				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 31/08/2019 Spot Bond				100.00000	0.00000	101.16679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ011 SPOT										0.00	0	0
Total For MAQ011										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.81752				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.80347				0.00	0	60,000,000
Total MBF030 SPOT										0.00	0	60,000,000
Total For MBF030										0.00	0	60,000,000
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.74881				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.34276				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.99858				0.00	4,959,900,000	4,959,900,000
Total MBF042 SPOT										0.00	4,959,900,000	4,959,900,000
Total For MBF042										0.00	4,959,900,000	4,959,900,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.31572				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.91080				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.93290				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	100.97858				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.92793				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	101.78646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.88664				0.00	0	5,500,000,000
Total MBF051 SPOT										0.00	0	5,500,000,000
Total For MBF051										0.00	0	5,500,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	26.17463	100.00000	26.09290				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05:On 28/09/2017 Spot Bond				100.00000	0.00000	100.64632				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05:On 28/09/2019 Spot Bond				100.00000	0.00000	100.68398				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	97.72992	2.30000	101.00930				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	96.80724				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.70810				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP03:On 12/09/2019 Spot Bond				100.00000	0.00000	101.07656				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	56.75755	100.00000	56.62005				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	55.10088	100.00000	54.96740				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	55.14512	100.00000	55.01153				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	45.49415	100.00000	45.38394				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	94.60154	100.00000	94.35897				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	99.89030				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			9.25500	99.79128	9.25500	99.76647				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.54662	8.00000	102.52451				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			9.30500	99.42339	9.30500	99.39855				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.27678	8.91000	100.25276				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.75580				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.86037				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			9.27500	102.99459	9.27500	102.96922				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.08000	102.79426	10.08000	102.76679				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.86325				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.07000	101.44812	10.07000	101.45413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.52500	103.14387	9.52500	103.11765				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				100.00000	0.00000	101.14299				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			9.95500	101.75238	9.95500	101.44760				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.87061				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			11.86000	98.53618	11.86000	99.25581				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			11.23000	101.93332	11.23000	100.63180				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	89.24205	100.00000	89.02439				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.22500	103.02208	9.22500	102.99669				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			8.91500	103.71144	8.91500	103.68686		71,320,000,000,000.00		8,000,000,000	5,000,000,000	
Total MTN04 SPOT								71,320,000,000,000.00		8,000,000,000	5,000,000,000	
Total For MTN04								71,320,000,000,000.00		8,000,000,000	5,000,000,000	
MTN06 On 22/03/2017 Spot Bond			100.00000	77.96429	100.00000	77.81201				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	88.51548	100.00000	88.30523				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	21.80888	100.00000	21.74079		40,000,000,000,000.00		400,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN08U SPOT										10,000,000,000,000.00	400,000,000	100,000,000
Total For MTN08U										10,000,000,000,000.00	400,000,000	100,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	22.26586	100.00000	22.21631				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	10.52171	100.89771	10.49602				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	10.63625	100.61875	10.61034				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.87785				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.88758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.99354			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.92438			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	11.75818	100.00000	11.72939			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.57743	100.00000	12.54663			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			10.29500	94.59084	10.29500	94.56504			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.84500	102.36472	9.84500	102.33785		17,721,000,000,000.00	1,800,000,000	1,800,000,000	
Total NAM02 SPOT								17,721,000,000,000.00	1,800,000,000	1,800,000,000	
Total For NAM02								17,721,000,000,000.00	1,800,000,000	1,800,000,000	
NAM03 On 01/08/2023 Spot Bond			10.15000	109.33639	10.15000	101.88707		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			10.61000	109.61055	10.61000	101.82324		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			9.55500	101.56168	9.55500	101.53593		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			9.96500	98.92405	9.96500	98.89747		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK12A On 19/03/2021 Spot Bond			9.38000	100.96690	9.38000	100.94133		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	
Total For NBK12A/R208								0.00	0	0	
NBK13A On 19/03/2024 Spot Bond			9.90000	100.12520	9.90000	100.09848		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.77200				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14J On 25/06/2021 Spot Bond			9.76500	101.36933	9.76500	101.35149				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15J On 11/02/2022 Spot Bond			10.00500	96.91416	10.00500	96.88845				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.80094				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16J On 12/02/2025 Spot Bond			10.82000	94.48777	10.82000	94.46072				0.00	0	1,250,000,000
Total NBK16A SPOT										0.00	0	1,250,000,000
Total For NBK16A										0.00	0	1,250,000,000
NBK17J On 22/04/2026 Spot Bond			10.99000	94.09980	10.99000	94.07214				0.00	0	1,230,000,000
Total NBK17A SPOT										0.00	0	1,230,000,000
Total For NBK17A										0.00	0	1,230,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.30988				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18J On 01/06/2020 Spot Bond			9.70000	102.41813	9.70000	102.39163				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.71979				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19J On 01/06/2022 Spot Bond			10.15500	101.72163	10.15500	101.69411				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.80403				0.00	2,306,000,000	3,406,000,000
Total NBK19B SPOT										0.00	2,306,000,000	3,406,000,000
Total For NBK19B										0.00	2,306,000,000	3,406,000,000
NBK20J On 01/06/2026 Spot Bond			10.71000	102.10118	10.71000	102.07208				0.00	0	10,000,000

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 NBK20A SPOT										0.00	0	10,000,000
Total For NBK20A										0.00	0	10,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.67005				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 21/07/2027 Spot Bond			11.26000	98.92597	11.26000	98.89653				0.00	0	80,000,000
Total NBK21A SPOT										0.00	0	80,000,000
Total For NBK21A										0.00	0	80,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.72108				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.40500	107.41334	9.40500	107.38652				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.68789				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23I On 19/11/2025 Spot Bond			10.91000	103.38427	10.91000	103.35443				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.67872				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			11.16000	103.35801	11.16000	103.32751				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.86410				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			10.14000	104.40563	10.14000	104.37757				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				100.00000	0.00000	101.87613				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	15.97833	100.00000	15.94316				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.04846				0.00	0	10,000,000
Total NBK26B SPOT										0.00	0	10,000,000
Total For NBK26B										0.00	0	10,000,000
NBK27I On 10/05/2026 Spot Bond			10.80000	107.19285	10.80000	107.16221				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.33395				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			10.15000	108.98766	10.15000	101.60769				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.66734				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.61000	109.53757	10.61000	101.75915				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.65279				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.73918				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.78259				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.48545				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.20714				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.94286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.98487				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	102.03722				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				100.00000	0.00000	102.04421				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	102.12549				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.16500	106.98661	9.16500	106.96013				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	21.34530	100.00000	21.29754				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			11.38500	42.19475	11.38500	42.18232				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	99.87666				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.18400				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.83234				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				100.00000	0.00000	100.89486				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.68047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	99.89070				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.93613				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.57162	100.00000	9.54818				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.57162	100.00000	9.54818				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			10.55500	101.59737	10.55500	101.56851				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.93127				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			10.59000	100.54612	10.59000	100.51746				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.93613				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	100.85643				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	100.85651				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.94381				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				100.00000	0.00000	100.95353				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.33963				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.40048				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.83629				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.40052				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.02606				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.65814				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			10.82500	98.85135	10.82500	99.80194				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.42568				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.33445				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.25287				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.69208				0.00	0	10,000,000
Total NED19 SPOT										0.00	0	10,000,000
Total For NED19										0.00	0	10,000,000
NED20 On 01/07/2020 Spot Bond			11.62000	99.56294	11.62000	102.58621				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.43860				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	116.82168	9.44500	116.79239				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	102.52697				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	101.09820				0.00	0	10,000,000
Total NGL01 SPOT										0.00	0	10,000,000
Total For NGL01										0.00	0	10,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	106.14209	13.50000	106.10421				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.43029				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.36000	185.49499	2.36000	185.43436				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.74000	105.89198	2.74000	120.65898				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	204.56425	3.45000	204.49780				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			3.13000	117.22933	3.13000	117.18868				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB14 On 31/03/2028 Spot Bond			3.41000	161.52307	3.41000	161.47138			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			3.48000	160.92455	3.48000	160.37908			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.12000	103.10324	9.12000	103.07827			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	88.64287	100.00000	88.47531			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			9.75000	103.90990	9.75000	103.88270			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.51515			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.48860			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.69718			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.57537			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	101.48219			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			9.95000	103.93831	9.95000	103.91055			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1: On 22/05/2050 Spot Bond				100.00000	0.00000	101.54170			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1: On 22/05/2049 Spot Bond				100.00000	0.00000	101.52401			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1: On 22/05/2052 Spot Bond				100.00000	0.00000	101.64246			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.15000	103.96676	10.15000	103.93844			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.55940			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.56826			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.71851			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.89526			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.59480			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	101.80012			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.08000	110.88740	9.08000	110.86050			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			9.89000	110.37528	9.89000	110.34633			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/05/2023 Spot Bond			2.35000	184.23518	2.35000	184.17509			0.00	0	9,500,000,000
Total NRA023 SPOT									0.00	0	9,500,000,000
Total For NRA023									0.00	0	9,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.54000	109.52913	11.54000	109.49556			0.00	0	3,940,000,000
Total NRA028 SPOT									0.00	0	3,940,000,000
Total For NRA028									0.00	0	3,940,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	17.04645	100.00000	17.00873			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.99245			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				100.00000	0.00000	101.34883			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				100.00000	0.00000	101.31703			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	99.97633			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.61052			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.97238			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	20.94841	100.00000	20.89766			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.66392			0.00	400,000,000	200,000,000
Total OML02 SPOT									0.00	400,000,000	200,000,000
Total For OML02									0.00	400,000,000	200,000,000
OML03 On 27/11/2019 Spot Bond			10.27000	101.20523	10.27000	101.17770		2,670,200,000,000.00		260,000,000	130,000,000
Total OML03 SPOT								2,670,200,000,000.00		260,000,000	130,000,000
Total For OML03								2,670,200,000,000.00		260,000,000	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.13503			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			10.48500	97.02141	10.48500	98.94892			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.08000	98.03471	11.08000	98.00552			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			11.71000	97.15697	11.71000	97.12644		2,576,200,000,000.00		220,000,000	1,070,000,000
Total OML07 SPOT								2,576,200,000,000.00		220,000,000	1,070,000,000
Total For OML07								2,576,200,000,000.00		220,000,000	1,070,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.08700			0.00	0	10,000,000
Total OML08 SPOT									0.00	0	10,000,000
Total For OML08									0.00	0	10,000,000
OML09 On 14/09/2022 Spot Bond			11.07000	100.54750	11.07000	100.51758		11,025,720,000,000.00		996,000,000	1,498,000,000
Total OML09 SPOT								11,025,720,000,000.00		996,000,000	1,498,000,000
Total For OML09								11,025,720,000,000.00		996,000,000	1,498,000,000
OML10 On 14/09/2025 Spot Bond			11.71000	99.36376	11.71000	99.33253			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.18405			0.00	0	0
Total PMM25 SPOT									0.00	0	0
Total For PMM25									0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	93.86593			0.00	0	0
Total PMM26 SPOT									0.00	0	0
Total For PMM26									0.00	0	0
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	101.36978			0.00	0	0
Total PMM27 SPOT									0.00	0	0
Total For PMM27									0.00	0	0
PMM28 On 02/03/2017 Spot Bond				100.00000	0.00000	101.22618			0.00	0	0
Total PMM28 SPOT									0.00	0	0
Total For PMM28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.29522			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.17730			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	95.87867			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	99.70373			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.01500	99.84329	10.01500	99.82445			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A3 On 27/01/2028 Spot Bond				100.00000	0.00000	99.97757			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	99.97701			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	99.97456			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	99.97399			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	114.97771	8.81000	114.80824		862,837,954,605,000.00	1,122,052,099,500	242,155,320,400	
Total R186 SPOT								2,837,954,605,000.00	122,052,099,500	242,155,320,400	
Total For R186								2,837,954,605,000.00	122,052,099,500	242,155,320,400	
R197 On 07/12/2023 Spot Bond			1.85000	302.54700	1.85000	302.45239		18,837,625,000,000.00	10,182,500,000	18,747,200,000	
Total R197 SPOT								18,837,625,000,000.00	10,182,500,000	18,747,200,000	
Total For R197								18,837,625,000,000.00	10,182,500,000	18,747,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			1.95000	249.53857	1.93000	250.12122			173,690,010,000,000.00	89,071,800,000	240,235,940,000
Total R202 SPOT									173,690,010,000,000.00	89,071,800,000	240,235,940,000
Total For R202									173,690,010,000,000.00	89,071,800,000	240,235,940,000
R2023 On 28/02/2023 Spot Bond			8.48000	97.67795	8.50000	97.56109			146,021,728,000,000.00	253,068,600,000	688,500,500,000
Total R2023 SPOT									146,021,728,000,000.00	253,068,600,000	688,500,500,000
Total For R2023									146,021,728,000,000.00	253,068,600,000	688,500,500,000
R203 On 15/09/2017 Spot Bond			7.64500	101.45126	7.66500	101.41329			319,271,295,000,000.00	303,371,000,000	513,191,000,000
Total R203 SPOT									319,271,295,000,000.00	303,371,000,000	513,191,000,000
Total For R203									319,271,295,000,000.00	303,371,000,000	513,191,000,000
R2030 On 31/01/2030 Spot Bond			9.21000	92.73341	9.21000	92.71072			372,287,863,000,000.00	583,310,300,000	853,837,500,000
Total R2030 SPOT									372,287,863,000,000.00	583,310,300,000	853,837,500,000
Total For R2030									372,287,863,000,000.00	583,310,300,000	853,837,500,000
R2032 On 31/03/2032 Spot Bond			9.30500	92.04975	9.30500	92.02676			735,982,550,000,000.00	723,910,000,000	344,826,000,000
Total R2032 SPOT									735,982,550,000,000.00	723,910,000,000	344,826,000,000
Total For R2032									735,982,550,000,000.00	723,910,000,000	344,826,000,000
R2035 On 28/02/2035 Spot Bond			9.38500	96.95184	9.38500	96.92728			397,924,000,000,000.00	42,400,000,000	306,012,100,000
Total R2035 SPOT									397,924,000,000,000.00	42,400,000,000	306,012,100,000
Total For R2035									397,924,000,000,000.00	42,400,000,000	306,012,100,000
R2037 On 31/01/2037 Spot Bond			9.44500	93.54518	9.44500	93.52172			203,895,122,500,000.00	762,720,500,000	833,443,900,000
Total R2037 SPOT									203,895,122,500,000.00	762,720,500,000	833,443,900,000
Total For R2037									203,895,122,500,000.00	762,720,500,000	833,443,900,000
R204 On 21/12/2018 Spot Bond			7.83500	103.10240	7.85500	103.04171			459,666,880,824,000.00	186,300,814,400	399,289,368,500
Total R204 SPOT									459,666,880,824,000.00	186,300,814,400	399,289,368,500
Total For R204									459,666,880,824,000.00	186,300,814,400	399,289,368,500
R2040 On 31/01/2040 Spot Bond			9.48500	97.60514	9.48500	97.58057			237,898,000,000,000.00	446,800,000,000	438,347,000,000
Total R2040 SPOT									237,898,000,000,000.00	446,800,000,000	438,347,000,000
Total For R2040									237,898,000,000,000.00	446,800,000,000	438,347,000,000
R2044 On 31/01/2044 Spot Bond			9.50000	94.80112	9.50000	94.77722			296,256,750,000,000.00	1,083,816,500,000	699,737,000,000
Total R2044 SPOT									296,256,750,000,000.00	1,083,816,500,000	699,737,000,000
Total For R2044									296,256,750,000,000.00	1,083,816,500,000	699,737,000,000
R2048 On 28/02/2048 Spot Bond			9.46000	94.26493	9.46000	94.24087			204,987,791,960,000.00	550,210,126,000	1,118,990,200,000
Total R2048 SPOT									204,987,791,960,000.00	550,210,126,000	1,118,990,200,000
Total For R2048									204,987,791,960,000.00	550,210,126,000	1,118,990,200,000
R207 On 15/01/2020 Spot Bond			8.05000	99.80276	8.07000	99.72635			260,395,725,000,000.00	280,794,500,000	449,001,545,700
Total R207 SPOT									260,395,725,000,000.00	280,794,500,000	449,001,545,700
Total For R207									260,395,725,000,000.00	280,794,500,000	449,001,545,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			8.23500	95.07613	8.25500	94.98451			980,267,810,758,500.00	847,634,221,100	922,842,200,000
Total R208 SPOT									10,267,810,758,500.00	847,634,221,100	922,842,200,000
Total For R208									10,267,810,758,500.00	847,634,221,100	922,842,200,000
R209 On 31/03/2036 Spot Bond			9.31000	73.19809	9.33500	73.00455			762,578,014,196,000.00	1,048,612,031,600	847,762,975,000
Total R209 SPOT									12,578,014,196,000.00	048,612,031,600	347,762,975,000
Total For R209									12,578,014,196,000.00	048,612,031,600	347,762,975,000
R210 On 31/03/2028 Spot Bond			1.92000	186.93116	1.92000	186.87231			1,504,896,000,000.00	783,800,000	122,176,400,000
Total R210 SPOT									1,504,896,000,000.00	783,800,000	122,176,400,000
Total For R210									1,504,896,000,000.00	783,800,000	122,176,400,000
R211 On 31/01/2017 Spot Bond			4.75000	141.03984	4.50000	141.07727			0.00	0	80,400,000,000
Total R211 SPOT									0.00	0	80,400,000,000
Total For R211									0.00	0	80,400,000,000
R212 On 31/01/2022 Spot Bond			1.82000	148.19419	1.82000	148.14801			60,511,360,000,000.00	33,248,000,000	208,883,800,000
Total R212 SPOT									10,511,360,000,000.00	33,248,000,000	208,883,800,000
Total For R212									10,511,360,000,000.00	33,248,000,000	208,883,800,000
R213 On 28/02/2031 Spot Bond			9.20000	83.75437	9.22000	83.59575			699,411,336,920,000.00	510,805,580,100	651,286,823,200
Total R213 SPOT									19,411,336,920,000.00	510,805,580,100	651,286,823,200
Total For R213									19,411,336,920,000.00	510,805,580,100	651,286,823,200
R214 On 28/02/2041 Spot Bond			9.41000	73.38038	9.41000	73.36175			406,295,494,408,000.00	361,986,768,800	766,653,416,300
Total R214 SPOT									16,295,494,408,000.00	361,986,768,800	766,653,416,300
Total For R214									16,295,494,408,000.00	361,986,768,800	766,653,416,300
R330C On 21/12/2016 Spot Bond			7.18000	98.92966	7.18000	98.91041			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R337C On 21/06/2020 Spot Bond			8.54000	73.69307	8.54000	73.67623			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	46.50294	9.05000	46.49170			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
RCG01 On 24/10/2019 Spot Bond			100.00000	21.25694	100.00000	21.09739			394,000,000,000,000.00	23,940,000,000	55,000,000,000
Total RCG01B SPOT									14,000,000,000,000.00	23,940,000,000	55,000,000,000
Total For RCG01B									14,000,000,000,000.00	23,940,000,000	55,000,000,000
RCG01 On 24/10/2017 Spot Bond			100.00000	45.22036	100.00000	44.88094			265,000,000,000,000.00	22,650,000,000	20,000,000,000
Total RCG01C SPOT									15,000,000,000,000.00	22,650,000,000	20,000,000,000
Total For RCG01C									15,000,000,000,000.00	22,650,000,000	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.56463			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.63938			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	83.77179	100.00000	83.58479			0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	83.77179	100.00000	83.58479			0.00	0	0
Total RCSB06/JIBAR SPOT									0.00	0	0
Total For RCSB06/JIBAR									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.84797			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	65.91340	100.00000	65.75373			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	51.57391	100.00000	51.44897			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	89.73368	100.00000	89.51796			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	91.06772	100.00000	90.84560			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	41.23652	100.00000	41.13663			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	64.20892	100.00000	64.04333			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	10.26250	100.00000	10.23373			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	42.82885	100.00000	42.71840			0.00	0	0
Total RDF03U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	29.64485	100.00000	29.56840				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	13.37248	100.00000	13.33800				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.09455				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.95168				0.00	0	500,000,000
Total RDFB04 SPOT										0.00	0	500,000,000
Total For RDFB04										0.00	0	500,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.47384				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.73545				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	23.40545	100.00000	23.34813				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	100.69785				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.71661				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.25156				0.00	3,000,000,000	1,500,000,000
Total RDFC28 SPOT										0.00	3,000,000,000	1,500,000,000
Total For RDFC28										0.00	3,000,000,000	1,500,000,000
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.78756				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	103.36000				0.00	0	0
Total RDFC31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC31										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.19563				0.00	0	0
Total RDFC32 SPOT										0.00	0	0
Total For RDFC32										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.27359				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	99.97832				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.49331				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.63341				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	33.17916	100.00000	33.09878				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	101.67439				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.54153				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.68810				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.72452				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.86741				0.00	0	0
Total RED203 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED203										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	43.34658	100.00000	43.24041				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	22.93920	100.00000	22.88301				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	14.61865	100.00000	14.58285				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	11.30212	100.00000	11.27444				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.19357				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	102.04462				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.43598				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.23704				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				100.00000	0.00000	100.28776				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	102.52156				0.00	0	0
Total RES33 SPOT										0.00	0	0
Total For RES33										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.56086				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.58108				0.00	0	0
Total RES35 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.12377			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	95.61775			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	87.50966			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.21183	12.35000	104.17790			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	20.87114	100.00000	20.82058			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	24.11747	100.00000	24.05841			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	15.16204	100.00000	15.12531			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	95.91592	100.00000	95.67061			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	107.96217			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				100.00000	0.00000	50.49541			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			9.79000	100.80139	9.79000	100.77493			0.00	0	0
Total RW21 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.24000	99.96222	10.24000	99.93495			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.93000	99.32420	10.93000	99.29532			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
S1320L On 09/12/2016 Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0
Total S1320U SPOT									0.00	0	0
Total For S1320U									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.31500	104.74189	8.31500	104.71818		15,964,800,000,000.00	1,920,000,000	960,000,000	
Total SBK12 SPOT								15,964,800,000,000.00	1,920,000,000	960,000,000	
Total For SBK12								15,964,800,000,000.00	1,920,000,000	960,000,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.71704		0.00	0	10,000,000	
Total SBK13 SPOT								0.00	0	10,000,000	
Total For SBK13								0.00	0	10,000,000	
SBK14 On 01/12/2017 Spot Bond			9.76500	103.78168	9.76500	103.75466		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	100.16722		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				100.00000	0.00000	100.50120		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				100.00000	0.00000	98.05327		0.00	100,000,000	50,000,000	
Total SBK17 SPOT								0.00	100,000,000	50,000,000	
Total For SBK17								0.00	100,000,000	50,000,000	
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.49502		0.00	5,181,000,000	3,700,000,000	
Total SBK18 SPOT								0.00	5,181,000,000	3,700,000,000	
Total For SBK18								0.00	5,181,000,000	3,700,000,000	
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.04893		0.00	0	0	
Total SBK19 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.66297			0.00	0	10,000,000
Total SBK20 SPOT									0.00	0	10,000,000
Total For SBK20									0.00	0	10,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.67389			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.88307			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.10000	102.60245	12.10000	102.56970			0.00	0	1,840,000,000
Total SBK23 SPOT									0.00	0	1,840,000,000
Total For SBK23									0.00	0	1,840,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.70124			0.00	0	200,000,000
Total SBK24 SPOT									0.00	0	200,000,000
Total For SBK24									0.00	0	200,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.02302	100.00000	10.99631			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	100.06365			0.00	100,000,000	50,000,000
Total SBK25 SPOT									0.00	100,000,000	50,000,000
Total For SBK25									0.00	100,000,000	50,000,000
SBK26 On 25/04/2021 Spot Bond			11.99500	100.93189	11.99500	100.89959			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			9.45500	98.98227	9.45500	98.95715			0.00	0	2,530,000,000
Total SBK9 SPOT									0.00	0	2,530,000,000
Total For SBK9									0.00	0	2,530,000,000
SBN33 On 15/09/2017 Spot Bond			9.06500	100.26327	9.06500	100.23871			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.23006			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			8.49500	101.19127	8.49500	101.16802			0.00	0	0
Total SBS13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.18761			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.85216			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			9.69000	105.28051	9.69000	105.25330			0.00	0	50,000,000
Total SBS19 SPOT									0.00	0	50,000,000
Total For SBS19									0.00	0	50,000,000
SBS20 On 15/05/2026 Spot Bond			10.44000	102.17180	10.44000	102.14355			0.00	0	110,000,000
Total SBS20 SPOT									0.00	0	110,000,000
Total For SBS20									0.00	0	110,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.99504			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				100.00000	0.00000	101.68053			0.00	1,000,000,000	1,010,000,000
Total SBS23 SPOT									0.00	1,000,000,000	1,010,000,000
Total For SBS23									0.00	1,000,000,000	1,010,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.12917			0.00	0	18,300,000,000
Total SBS24 SPOT									0.00	0	18,300,000,000
Total For SBS24									0.00	0	18,300,000,000
SBS25 On 24/05/2019 Spot Bond			8.92500	103.62342	8.92500	103.59884		2,142,000,000,000.00		240,000,000	60,000,000
Total SBS25 SPOT								2,142,000,000,000.00		240,000,000	60,000,000
Total For SBS25								2,142,000,000,000.00		240,000,000	60,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	74.64213	100.00000	74.48980			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			10.40000	100.48245	10.40000	100.45478			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.14958			0.00	1,722,000,000	1,722,000,000
Total SBS28 SPOT									0.00	1,722,000,000	1,722,000,000
Total For SBS28									0.00	1,722,000,000	1,722,000,000
SBS29 On 12/06/2019 Spot Bond			8.94500	102.64966	8.94500	102.62512			0.00	0	0
Total SBS29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.64000	89.00288	10.64000	88.97782				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.54077				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			10.55000	98.81977	10.55000	98.79201				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.02637				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.89197				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			10.61000	98.35702	10.61000	98.32894				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				100.00000	0.00000	100.13882				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.81764				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.16000	98.65628	9.16000	98.63227				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			10.28000	95.67871	10.28000	95.65265				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			10.67000	95.61424	10.67000	95.58723				0.00	0	10,000,000
Total SBS39 SPOT										0.00	0	10,000,000
Total For SBS39										0.00	0	10,000,000
SBS4 On 16/11/2021 Spot Bond			10.02500	98.27775	10.02500	98.25163				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000

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 SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	102.07538			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			9.75000	105.57859	9.75000	105.55129			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.29000	106.87543	10.29000	106.84628			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.46000	107.25393	10.46000	107.22423			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.86200			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	102.28121			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.76000	106.19916	9.76000	106.17166			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	102.29474			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.15000	116.99938	3.15000	280.05787			0.00	0	121,000,000
Total SBSI11 SPOT									0.00	0	121,000,000
Total For SBSI11									0.00	0	121,000,000
SBSI12 On 31/01/2017 Spot Bond			5.45000	139.44545	5.45000	140.72619			0.00	0	61,000,000
Total SBSI12 SPOT									0.00	0	61,000,000
Total For SBSI12									0.00	0	61,000,000
SBSI12 On 31/01/2017 Spot Bond			100.00000	111.98951	100.00000	111.71779			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	111.98951	100.00000	111.71779			0.00	0	0
Total SBSI12/R211 SPOT									0.00	0	0
Total For SBSI12/R211									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.48000	203.78445	3.48000	204.61359			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	61.75946	100.00000	61.60820				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.56596				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				100.00000	0.00000	100.56608				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				182.82169	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			6.15000	125.27534	6.15000	140.46861				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.42436	6.50000	100.40697				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.22022				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.32499			0.00	10,500,000,000	3,000,000,000
Total SHS04 SPOT									0.00	10,500,000,000	3,000,000,000
Total For SHS04									0.00	10,500,000,000	3,000,000,000
SHS05 On 29/06/2017 Spot Bond			8.93500	102.72908	8.93500	102.70455			0.00	0	10,000,000,000
Total SHS05 SPOT									0.00	0	10,000,000,000
Total For SHS05									0.00	0	10,000,000,000
SHS05/On 29/06/2017 Spot Bond			8.75000	102.84766	8.75000	102.82360			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0
Total For SHS05/R203									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.96354			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.09445			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.92203			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	93.35973	100.00000	93.12633			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.26500	102.02915	9.26500	102.00364			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.07353			0.00	100,000,000	50,000,000
Total SHS22 SPOT									0.00	100,000,000	50,000,000
Total For SHS22									0.00	100,000,000	50,000,000
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.67809			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.69981				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.15500	102.21950	10.15500	102.19184				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.69981				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.78755				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	23.39400	100.00000	23.33670				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			9.61000	100.22819	9.61000	100.20262				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				100.00000	0.00000	101.89490				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.03669				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.06454				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.08157				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.09255				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.17243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	101.19565				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			9.06500	100.26327	9.06500	100.23871			186,528,692,000,000.00	20,576,800,000	8,914,200,000	
Total SNT01 SPOT									16,528,692,000,000.00	20,576,800,000	8,914,200,000	
Total For SNT01									16,528,692,000,000.00	20,576,800,000	8,914,200,000	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.38134				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			11.20000	49.46743	11.20000	103.01389			4,771,200,000,000.00	426,000,000	1,763,000,000	
Total SNT03 SPOT									4,771,200,000,000.00	426,000,000	1,763,000,000	
Total For SNT03									4,771,200,000,000.00	426,000,000	1,763,000,000	
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	101.41671				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.73361				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				100.00000	0.00000	101.54158				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.57697				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.57756				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.62502				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.39253				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.87614				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	101.25719				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.22276				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			9.98500	94.70756	9.98500	94.68221				0.00	0	4,000,000,000
Total SSA06 SPOT										0.00	0	4,000,000,000
Total For SSA06										0.00	0	4,000,000,000
SSN00: On 01/03/2017 Spot Bond				100.00000	0.00000	101.42385				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.79285				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.02374				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.82500	89.66467	9.82500	89.64104				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.82500	89.66467	9.82500	89.64104				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			9.49000	95.94018	9.49000	95.91602				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.95206				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.54500	100.69573	8.54500	100.67245				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.76000	120.06095	2.76000	120.47823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011: On 21/12/2018 Spot Bond			9.61500	99.70674	9.61500	99.68116				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012: On 26/08/2018 Spot Bond			8.50000	101.33242	8.50000	101.40397				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015: On 21/12/2026 Spot Bond			10.83000	101.64045	10.83000	101.61116				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017: On 28/02/2031 Spot Bond			11.09000	72.04480	11.09000	72.02332				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021: On 21/01/2019 Spot Bond				100.00000	0.00000	100.02369				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024: On 16/01/2019 Spot Bond				100.00000	0.00000	100.21905				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026: On 25/09/2019 Spot Bond				100.00000	0.00000	100.78074				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027: On 16/10/2019 Spot Bond				100.00000	0.00000	94.49236				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028: On 07/12/2023 Spot Bond				100.00000	0.00000	101.43605				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029: On 24/05/2017 Spot Bond				100.00000	0.00000	101.58648				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030: On 17/03/2020 Spot Bond				100.00000	0.00000	100.93570				0.00	400,000,000	100,000,000
Total SSN033 SPOT										0.00	400,000,000	100,000,000
Total For SSN033										0.00	400,000,000	100,000,000
SSN033: On 02/06/2020 Spot Bond				100.00000	0.00000	101.39809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	101.80449				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	103.98694				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond				100.00000	0.00000	101.50272				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	104.71804	9.55000	102.35966				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 16/08/2019 Spot Bond				100.00000	0.00000	101.69482				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN039 On 11/10/2023 Spot Bond				100.00000	0.00000	100.33132				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.90000	105.00355	9.90000	99.82255				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SY1314 On 03/11/2016 Spot Bond				100.00000	0.00000	99.83108				0.00	0	0
Total SY1314 SPOT										0.00	0	0
Total For SY1314										0.00	0	0
SY1314 On 16/11/2016 Spot Bond				100.00000	0.00000	99.55770				0.00	0	0
Total SY1315 SPOT										0.00	0	0
Total For SY1315										0.00	0	0
SY1315 On 28/11/2016 Spot Bond				100.00000	0.00000	99.13825				0.00	0	0
Total SY1316 SPOT										0.00	0	0
Total For SY1316										0.00	0	0
SY1316 On 09/12/2016 Spot Bond				100.00000	0.00000	70.99143				0.00	0	0
Total SY1318 SPOT										0.00	0	0
Total For SY1318										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.76000	96.19356	9.76000	96.16838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.56812				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.63007				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			9.72000	94.89915	9.72000	99.92761				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				100.00000	0.00000	101.58107				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.64612				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			9.62000	105.45354	9.62000	104.38204				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.51952				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				100.00000	0.00000	101.58107				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.64260				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.72000	103.69394	9.72000	103.66719				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	101.60352				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	101.64768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.67000	101.96588	9.67000	101.93972				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.15471				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.82235				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.42058				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.48389				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.49404				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	101.61486				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	99.95732				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				100.00000	0.00000	101.41370				0.00	0	2,488,651,800
Total TFS139 SPOT										0.00	0	2,488,651,800
Total For TFS139										0.00	0	2,488,651,800
TFS140 On 28/10/2016 Spot Bond				100.00000	0.00000	101.93562				0.00	0	0
Total TFS140 SPOT										0.00	0	0
Total For TFS140										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.33723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	102.13037	7.83000	102.10906				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 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
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.19669				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	94.87112	7.39000	101.99151				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 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
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.19669				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	95.02401	7.16000	101.93002				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.20723				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.20637				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.22698				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.22419				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.30819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.29861				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19109				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19797				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.37290	8.73000	102.34913				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.03188				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				100.00000	0.00000	100.19668				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			9.85500	84.91743	9.85500	99.63150				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93545				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19668				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.20765				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.20528				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.20442				0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B3 SPOT										0.00	500,000,000	500,000,000
Total For TH11B3										0.00	500,000,000	500,000,000
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.22654				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.22568				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21817				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29324				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29409				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28983				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.55042				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.59467				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.67000	99.55935	9.67000	100.41066				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.56812				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	101.63007				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.58000	99.01546	9.58000	98.99028				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.55927				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.63007				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.69000	87.48279	9.69000	98.13168				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.70969				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	101.70969				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.70969				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.70969				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.85118				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.85118				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.84942				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.42521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.42521				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.56361				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.41462				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.52741				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.56635				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				100.00000	0.00000	101.62999				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			9.82000	100.11044	9.82000	100.08437				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				100.00000	0.00000	101.52918				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.56812				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	101.09980				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.71000	100.19625	9.71000	101.45055				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.51952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.70959				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.71136				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.73923				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.70410				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 25/07/2020 Spot Bond				100.00000	0.00000	101.70428				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.83337				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.84751				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.82700				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.86209				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.93058				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.41608				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.41608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.43968				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.41349				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.45135				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.19045				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A1: On 18/07/2039 Spot Bond				100.00000	0.00000	100.20012				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.89831	101.06155	5.88388				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.21301				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.23982				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.30066				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			9.79000	93.67617	9.79000	93.61476				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	18.99373	100.00000	18.95779				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.56000	104.84238	8.56000	104.81851				0.00	0	33,914,700,000
Total TN17 SPOT										0.00	0	33,914,700,000
Total For TN17										0.00	0	33,914,700,000
TN17/R On 14/11/2017 Spot Bond			100.00000	52.10024	100.00000	51.98556				0.00	0	50,000,000
Total TN17/R203 SPOT										0.00	0	50,000,000
Total For TN17/R203										0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			9.67500	103.76131	9.67500	103.73424			203,175,000,000.00	21,000,000	41,854,954,800
Total TN20 SPOT									203,175,000,000.00	21,000,000	41,854,954,800
Total For TN20									203,175,000,000.00	21,000,000	41,854,954,800
TN20/R On 17/09/2020 Spot Bond			100.00000	15.30381	100.00000	15.26957			0.00	0	50,000,000
Total TN20/R208 SPOT									0.00	0	50,000,000
Total For TN20/R208									0.00	0	50,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	5.67366	100.00000	5.65992			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.24500	102.44696	10.24500	107.80304			0.00	0	21,593,800,000
Total TN23 SPOT									0.00	0	21,593,800,000
Total For TN23									0.00	0	21,593,800,000
TN23/R On 06/11/2023 Spot Bond			100.00000	10.86351	100.00000	16.11027			0.00	0	50,000,000
Total TN23/R2023 SPOT									0.00	0	50,000,000
Total For TN23/R2023									0.00	0	50,000,000
TN25 On 19/08/2025 Spot Bond			10.79000	94.53205	10.79000	94.50506			0.00	0	28,480,000,000
Total TN25 SPOT									0.00	0	28,480,000,000
Total For TN25									0.00	0	28,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.13136	100.00000	11.10686			0.00	0	50,000,000
Total TN25/R186 SPOT									0.00	0	50,000,000
Total For TN25/R186									0.00	0	50,000,000
TN27 On 14/11/2027 Spot Bond			10.84500	91.65329	10.84500	91.62699			0.00	0	13,000,000,000
Total TN27 SPOT									0.00	0	13,000,000,000
Total For TN27									0.00	0	13,000,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.84254	100.00000	12.81427			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			11.25500	95.25451	11.25500	95.22586			0.00	0	8,600,000,000
Total TN30 SPOT									0.00	0	8,600,000,000
Total For TN30									0.00	0	8,600,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.29843	8.00000	121.27229			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			11.53000	94.21490	11.53000	94.18589			0.00	0	1,500,000,000
Total TN40 SPOT									0.00	0	1,500,000,000
Total For TN40									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
TN40/R On 09/10/2040 Spot Bond			10.75000	100.51914	10.75000	100.49023			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.63391			0.00	0	18,800,000
Total TNF18 SPOT									0.00	0	18,800,000
Total For TNF18									0.00	0	18,800,000
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	102.05211			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.69113			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.34629			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.77736			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.81662			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.87551			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	113.31100	10.00000	113.28100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/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
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.52327			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.51031			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.25334			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	101.38332			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			9.75500	103.02993	9.75500	103.00327		78,040,000,000,000.00	8,000,000,000	2,000,000,000	
Total TPDA08 SPOT								'8,040,000,000,000.00	8,000,000,000	2,000,000,000	
Total For TPDA08								'8,040,000,000,000.00	8,000,000,000	2,000,000,000	
TR30 On 31/12/2099 Spot Bond			10.00000	99.89298	10.00000	99.86623			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	99.89564	9.75000	99.86957			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.89725	100.00000	9.87172			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.02706			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.07357			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			9.97000	102.54804	9.97000	102.52078			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				100.00000	0.00000	101.02820			0.00	0	0
Total TRA2A4 SPOT									0.00	0	0
Total For TRA2A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A1 On 14/12/2020 Spot Bond				100.00000	0.00000	101.07357				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond			9.77000	101.24260	9.77000	102.69308				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.14738				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond				100.00000	0.00000	101.17575				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.29480				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C2 On 14/12/2020 Spot Bond				100.00000	0.00000	101.34011				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.63405				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D2 On 14/12/2020 Spot Bond				100.00000	0.00000	101.63405				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	101.00549				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.05666				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3U On 14/06/2024 Spot Bond			100.00000	8.55569	100.00000	8.53474				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4U On 14/06/2024 Spot Bond			100.00000	9.11074	100.00000	9.08843				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.08508				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.44377	100.00000	9.42065				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.09077				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	9.72130	100.00000	9.69749				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.24974				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.10711	100.00000	13.07500				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.60075				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	16.82595	100.00000	16.78473				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	18.90629	100.00000	18.86049				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	2.78757	100.00000	2.78082				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19 On 27/10/2016 Spot Bond				100.00000	0.00000	99.98060				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP19 On 24/11/2016 Spot Bond				100.00000	0.00000	99.41227				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	99.11960				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	97.81719				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	97.52242				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	97.11523				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	96.87374				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	95.87237				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP208 On 10/11/2016 Spot Bond				100.00000	0.00000	99.67473				0.00	0	0
Total TSP208 SPOT										0.00	0	0
Total For TSP208										0.00	0	0
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	95.57354				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	95.24955				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	94.94869				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP212 On 22/12/2016 Spot Bond				100.00000	0.00000	98.78562				0.00	0	0
Total TSP212 SPOT										0.00	0	0
Total For TSP212										0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	94.67457				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP214 On 05/01/2017 Spot Bond				100.00000	0.00000	98.47762				0.00	0	0
Total TSP214 SPOT										0.00	0	0
Total For TSP214										0.00	0	0
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	94.36019				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP216 On 19/01/2017 Spot Bond				100.00000	0.00000	98.16148				0.00	0	0
Total TSP216 SPOT										0.00	0	0
Total For TSP216										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	100.15024				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	93.76260				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	93.49027				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	21.75083	100.00000	21.69813				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	99.95559				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC18 On 17/01/2017 Spot Bond				100.00000	0.00000	100.19560				0.00	0	0
Total TWC187 SPOT										0.00	0	0
Total For TWC187										0.00	0	0
TWC18 On 28/10/2016 Spot Bond				100.00000	0.00000	101.93562				0.00	0	0
Total TWC188 SPOT										0.00	0	0
Total For TWC188										0.00	0	0
TWC18 On 11/11/2016 Spot Bond				100.00000	0.00000	101.54849				0.00	0	0
Total TWC189 SPOT										0.00	0	0
Total For TWC189										0.00	0	0
TWC19 On 14/11/2016 Spot Bond				100.00000	0.00000	101.50548				0.00	0	0
Total TWC191 SPOT										0.00	0	0
Total For TWC191										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC19 On 16/11/2016 Spot Bond				100.00000	0.00000	101.46098				0.00	0	0
Total TWC192 SPOT										0.00	0	0
Total For TWC192										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	101.49067				0.00	0	0
Total TWC193 SPOT										0.00	0	0
Total For TWC193										0.00	0	0
TWC19 On 28/11/2016 Spot Bond				100.00000	0.00000	101.39652				0.00	0	0
Total TWC194 SPOT										0.00	0	0
Total For TWC194										0.00	0	0
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	101.42416				0.00	0	0
Total TWC195 SPOT										0.00	0	0
Total For TWC195										0.00	0	0
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	101.35355				0.00	0	0
Total TWC196 SPOT										0.00	0	0
Total For TWC196										0.00	0	0
TWC19 On 20/02/2017 Spot Bond				100.00000	0.00000	101.37783				0.00	0	0
Total TWC197 SPOT										0.00	0	0
Total For TWC197										0.00	0	0
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	101.31325				0.00	0	0
Total TWC198 SPOT										0.00	0	0
Total For TWC198										0.00	0	0
TWC20 On 02/12/2016 Spot Bond				100.00000	0.00000	101.20561				0.00	0	0
Total TWC200 SPOT										0.00	0	0
Total For TWC200										0.00	0	0
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	101.21985				0.00	0	0
Total TWC201 SPOT										0.00	0	0
Total For TWC201										0.00	0	0
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	100.34446				0.00	0	0
Total TWC202 SPOT										0.00	0	0
Total For TWC202										0.00	0	0
TWC20 On 07/04/2017 Spot Bond				100.00000	0.00000	100.34749				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	100.30102				0.00	0	0
Total TWC204 SPOT										0.00	0	0
Total For TWC204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC20 On 16/01/2017 Spot Bond				100.00000	0.00000	100.25835			0.00	0	0
Total TWC206 SPOT									0.00	0	0
Total For TWC206									0.00	0	0
TWC20 On 18/01/2017 Spot Bond				100.00000	0.00000	100.10764			0.00	0	0
Total TWC207 SPOT									0.00	0	0
Total For TWC207									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.90500	104.35291	9.90500	104.32504			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			10.78000	104.54866	10.78000	104.51834			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.69861	100.00000	7.68337			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.66377	100.00000	7.64520			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	7.89508	100.00000	7.87594			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	8.17210	100.00000	8.15231			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	8.86514	100.00000	8.83746			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	8.98376	100.00000	8.94425			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.52684	100.00000	7.51193			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.57956	100.00000	7.56120			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB03L On 20/10/2023 Spot Bond			100.00000	7.69964	100.00000	7.68100			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	7.95986	100.00000	7.94058			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.64170	100.00000	8.61471			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	10.04343	100.00000	10.01208			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VKC17 On 06/03/2017 Spot Bond				100.00000	0.00000	101.18767			0.00	0	0
Total VKC17 SPOT									0.00	0	0
Total For VKC17									0.00	0	0
VKC18 On 29/03/2017 Spot Bond				100.74466	0.00000	100.64116			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	41.26194	100.00000	41.16198			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.93845			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.69177			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				100.00000	0.00000	101.91038			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.19911			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.68906			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA01L On 20/01/2023 Spot Bond			100.00000	7.24393	100.00000	7.22958			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	7.35066	100.00000	7.33286			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	8.94890	100.00000	8.92723			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.64002	100.00000	4.62879			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.68761	100.00000	8.66048			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	8.82653	100.00000	8.78771			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.07216	100.00000	7.05816			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	7.26646	100.00000	7.24886			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	9.14453	100.00000	9.12237			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	4.42777	100.00000	4.41705			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.41314	100.00000	8.38688			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	8.61650	100.00000	8.57861			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00085	100.00000	0.00085				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	10.21884	100.00000	10.12511				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			2.75000	246.99216	2.75000	246.90901				0.00	0	10,900,000,000
Total WS05 SPOT										0.00	0	10,900,000,000
Total For WS05										0.00	0	10,900,000,000
WSP2 On 28/05/2017 Spot Bond			8.15000	104.18216	8.15000	104.15954				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/I On 28/05/2017 Spot Bond			100.00000	69.11690	100.00000	68.96475				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			8.41500	105.03902	8.41500	105.01549				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			8.71000	104.58079	8.71000	104.55657				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			8.97000	103.81397	8.97000	103.78921				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	14.78678	100.00000	14.75423				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			7.80000	79.94389	7.80000	79.92699				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										89,089,537,236,481,500.00	674,029,960,900	325,645,955,643
Total for SPOT :										89,089,537,236,481,500.00	674,029,960,900	325,645,955,643

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									89,089,580,867,939,500.00	674,030,327,612	925,646,721,403
Total Options									0.00	0	42,268
Grand Total:									89,089,580,867,939,400.00	674,030,327,612	925,646,763,671