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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2017

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	02/11/2017	Bond Future		132.10951	132.10951	132.10963	132.10963			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	02/11/2017	Bond Future	133.89			0.00000	0.00000	0,000		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.89			1,780.37000	1.78037	1,780,490		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.87			0.00000	0.00000	0,000		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.87			1,760.37000	1.76037	1,760,490		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.88			0.00000	0.00000	0,000		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.88			1,770.37000	1.77037	1,770,490		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	02/02/2017	Bond Future		10.36312	80.52491	10.29869	80.94506			0.00	0	9,466
ES33	On	04/05/2017	Bond Future		10.43966	78.27571	10.37310	78.70406			0.00	0	0
ES33	On	03/08/2017	Bond Future		10.51045	79.82053	10.44144	80.25909			0.00	0	0
ES33	On	02/11/2017	Bond Future		10.57844	77.65483	10.50708	78.10286			0.00	0	0
Total ES33 Future											0.00	0	9,466
ES33	On	02/02/2017	Bond Future	10.61			1,998.99000	1.99899	1,578,840		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2017	Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			1,872.89000	1.87289	1,452,740		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			1,935.98000	1.93598	1,515,830		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	04/05/2017	Bond Future	10.54	Call			1,067.42000	1.06742	639,070		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	04/05/2017	Bond Future	10.55	Call			1,130.67000	1.13067	702,320		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			1,193.85000	1.19385	765,500		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	03/08/2017	Bond Future	10.53	Call			562.13000	0.56213	123,570		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			625.22000	0.62522	186,660		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			688.23000	0.68823	249,670		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Call			1,079.02000	1.07902	630,990		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Call			955.38000	0.95538	507,350		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			1,017.24000	1.01724	569,210		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/02/2017	Bond Future			10.48727	84.91619	10.42782	85.36346			0.00	0	8,777
ES42	On	04/05/2017	Bond Future			10.56308	82.28205	10.50167	82.73803			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.63240	83.90609	10.56879	84.37297			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.69793	81.35580	10.63220	81.83278			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	02/02/2017	Bond Future			126.63796	126.63796	126.63666	126.63666			0.00	0	3,231
I2025	On	04/05/2017	Bond Future			129.07413	129.07413	129.07313	129.07313			0.00	0	0
I2025	On	03/08/2017	Bond Future			130.28352	130.28352	130.28531	130.28531			0.00	0	0
I2025	On	02/11/2017	Bond Future			132.94861	132.94861	132.95126	132.95126			0.00	0	0
Total I2025 Future												0.00	0	3,231
I2025	On	02/02/2017	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Put			3,363.34000	3.36334	3,362,040		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Put			3,373.34000	3.37334	3,372,040		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	02/02/2017	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Put			3,353.34000	3.35334	3,352,040		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			3,506.87000	3.50687	3,505,870		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			3,486.87000	3.48687	3,485,870		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Put			3,496.87000	3.49687	3,495,870		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			3,674.69000	3.67469	3,676,480		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			3,684.69000	3.68469	3,686,480		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			3,694.69000	3.69469	3,696,480		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			18.74000	0.01874	21,390		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			28.74000	0.02874	31,390		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			8.74000	0.00874	11,390		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,231
I2033	On	02/02/2017	Bond Future			106.39268	106.39268	105.95610	105.95610			0.00	0	6,033
I2033	On	04/05/2017	Bond Future			107.39886	107.39886	106.95413	106.95413			0.00	0	0
I2033	On	03/08/2017	Bond Future			109.52464	109.52464	109.07355	109.07355			0.00	0	0
I2033	On	02/11/2017	Bond Future			110.67439	110.67439	110.21469	110.21469			0.00	0	0
Total I2033 Future												0.00	0	6,033
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			3,743.90000	3.74390	3,307,320		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Put			3,753.90000	3.75390	3,317,320		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			3,763.90000	3.76390	3,327,320		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			3,885.87000	3.88587	3,441,140		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			3,895.87000	3.89587	3,451,140		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			3,875.87000	3.87587	3,431,140		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	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
I2033	On	03/08/2017	Bond Future	113.12	Put			4,046.45000	4.04645	3,595,360		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			4,056.45000	4.05645	3,605,360		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			4,066.45000	4.06645	3,615,360		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			134.69000	0.13469	594,390		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			124.69000	0.12469	584,390		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			144.69000	0.14469	604,390		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,033
I2038	On	02/02/2017	Bond Future			130.85280	130.85280	130.63264	130.63264			101,934,331.20	779	21,946
I2038	On	04/05/2017	Bond Future			133.36999	133.36999	133.14590	133.14590			3,467,619.74	26	805
I2038	On	03/08/2017	Bond Future			134.49626	134.49626	134.27070	134.27070			0.00	0	0
I2038	On	02/11/2017	Bond Future			137.24754	137.24754	137.01810	137.01810			0.00	0	0
Total I2038 Future												105,401,950.94	805	22,751
I2038	On	02/02/2017	Bond Future	137.05	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Put			6,417.36000	6.41736	6,197,200		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Put			6,427.36000	6.42736	6,207,200		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Put			6,437.36000	6.43736	6,217,200		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			6,624.10000	6.62410	6,400,010		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			6,634.10000	6.63410	6,410,010		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			6,644.10000	6.64410	6,420,010		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			6,909.30000	6.90930	6,683,740		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			6,889.30000	6.88930	6,663,740		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			6,899.30000	6.89930	6,673,740		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			218.10000	0.21810	447,540		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			208.10000	0.20810	437,540		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	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
I2038	On	02/11/2017	Bond Future	136.82	Call			198.10000	0.19810	427,540		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												105,401,950.94	805	22,751
I2046	On	02/02/2017	Bond Future			131.63643	131.63643	131.63506	131.63506			22,378,193.10	170	18,568
I2046	On	04/05/2017	Bond Future			132.63872	132.63872	132.63762	132.63762			0.00	0	1,450
I2046	On	03/08/2017	Bond Future			135.26400	135.26400	135.26594	135.26594			0.00	0	0
I2046	On	02/11/2017	Bond Future			136.42649	136.42649	136.42928	136.42928			0.00	0	0
Total I2046 Future												22,378,193.10	170	20,018
I2046	On	02/02/2017	Bond Future	137.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Put			5,494.94000	5.49494	5,493,570		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Put			5,504.94000	5.50494	5,503,570		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Put			5,514.94000	5.51494	5,513,570		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			5,682.38000	5.68238	5,681,280		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			5,692.38000	5.69238	5,691,280		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			5,702.38000	5.70238	5,701,280		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			5,904.06000	5.90406	5,906,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			5,914.06000	5.91406	5,916,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			5,924.06000	5.92406	5,926,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			109.28000	0.10928	106,490		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			129.28000	0.12928	126,490		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			119.28000	0.11928	116,490		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												22,378,193.10	170	20,018
I2050	On	02/02/2017	Bond Future			139.26188	139.26188	139.26059	139.26059			14,901,021.16	107	25,127
I2050	On	04/05/2017	Bond Future			141.94100	141.94100	141.93969	141.93969			0.00	0	0
I2050	On	03/08/2017	Bond Future			143.07143	143.07143	143.07339	143.07339			0.00	0	0
I2050	On	02/11/2017	Bond Future			145.99831	145.99831	146.00096	146.00096			0.00	0	0
Total I2050 Future												14,901,021.16	107	25,127

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	144.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Put			5,699.41000	5.69941	5,698,120		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Put			5,709.41000	5.70941	5,708,120		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Put			5,719.41000	5.71941	5,718,120		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			5,890.31000	5.89031	5,889,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			5,900.31000	5.90031	5,899,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			5,910.31000	5.91031	5,909,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			6,166.61000	6.16661	6,168,570		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			6,146.61000	6.14661	6,148,570		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			6,156.61000	6.15661	6,158,570		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			1,350.96000	1.35096	1,348,310		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			1,340.96000	1.34096	1,338,310		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			1,330.96000	1.33096	1,328,310		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												14,901,021.16	107	25,127
R186	On	02/02/2017	Bond Future			8.71698	113.00456	8.66714	113.35586		8.94	91,420,689.04	809	113,629
R186	On	04/05/2017	Bond Future			8.75605	115.17145	8.70414	115.52970		8.69	0.00	0	360
R186	On	03/08/2017	Bond Future			8.78702	112.13984	8.73260	112.50765		8.99	0.00	0	0
R186	On	02/11/2017	Bond Future			8.80747	114.42814	8.75067	114.80421		8.74	0.00	0	0
Total R186 Future												91,420,689.04	809	113,989
R186	On	02/02/2017	Bond Future	8.37	Call			158.04000	0.15804	98,670	8.82	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			2,283.57000	2.28357	2,575,500	8.82	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			234.47000	0.23447	153,670	8.84	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			1,926.47000	1.92647	2,196,970	8.84	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			601.01000	0.60101	442,570	8.89	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.62	Call			660.92000	0.66092	492,430	8.90	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			994.56000	0.99456	1,177,370	8.90	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			1,321.70000	1.32170	1,071,930	8.96	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			458.38000	0.45838	559,910	8.96	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
R186	On	02/02/2017	Bond Future	8.80	Call			1,368.72000	1.36872	1,114,740	8.97	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			2.20000	0.00220	2,700	9.38	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.81	Call			1,416.55000	1.41655	1,158,460	8.98	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			413.54000	0.41354	506,750	8.98	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Call			1,719.53000	1.71953	1,438,800	9.01	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			298.87000	0.29887	369,440	9.01	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,880.47000	1.88047	1,589,840	9.03	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			1,076.61000	1.07661	1,269,470	8.89	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Call			2,160.87000	2.16087	1,855,870	9.06	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			186.62000	0.18662	232,920	9.06	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			2,574.75000	2.57475	2,253,950	9.10	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			119.17000	0.11917	149,670	9.10	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			3,070.59000	3.07059	2,737,190	9.15	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			435.53000	0.43553	532,850	8.97	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Put			4,854.43000	4.85443	5,202,270	8.70	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			5,025.25000	5.02525	4,675,360	9.32	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			5.74000	0.00574	7,150	9.32	0.00	0	750
R186	On	02/02/2017	Bond Future	9.50	Call			5,682.92000	5.68292	5,332,120	9.38	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			68.39000	0.06839	86,290	9.15	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			251.77000	0.25177	312,440	9.03	0.00	0	750
R186	On	02/02/2017	Bond Future	8.00	Call			5.99000	0.00599	2,530	8.70	0.00	0	7,000
R186	On	04/05/2017	Bond Future	8.98	Put			1,358.23000	1.35823	1,480,170	8.82	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			1,352.58000	1.35258	1,213,530	8.59	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			3,199.63000	3.19963	3,418,830	8.59	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,862.83000	2.86283	2,641,640	8.77	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			1,587.24000	1.58724	1,724,300	8.77	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,904.17000	2.90417	2,681,260	8.77	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,945.80000	2.94580	2,721,180	8.78	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			1,534.12000	1.53412	1,667,750	8.78	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			3,071.94000	3.07194	2,842,250	8.80	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Put			1,456.54000	1.45654	1,585,100	8.80	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			3,244.47000	3.24447	3,008,160	8.82	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,560.51000	1.56051	1,695,850	8.77	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			3,612.11000	3.61211	3,396,070	9.08	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			2,419.07000	2.41907	2,570,840	9.08	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			3,650.57000	3.65057	3,433,250	9.09	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			2,390.79000	2.39079	2,541,280	9.09	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			3,689.56000	3.68956	3,470,960	9.09	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,363.09000	2.36309	2,512,300	9.09	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,971.18000	3.97118	3,759,980	8.71	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			3,117.35000	3.11735	3,282,220	8.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/11/2017	Bond Future	8.89	Call			4,006.82000	4.00682	3,794,510	8.71	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			3,087.34000	3.08734	3,251,100	8.71	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			4,042.63000	4.04263	3,829,220	8.71	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			3,057.55000	3.05755	3,220,210	8.71	0.00	0	0
Total R186 Option												0.00	0	37,842
Total For R186												91,420,689.04	809	151,831
R197	On	02/02/2017	Bond Future			294.66358	294.66358	294.66033	294.66033			0.00	0	1,226
R197	On	04/05/2017	Bond Future			300.33212	300.33212	300.32946	300.32946			0.00	0	0
R197	On	03/08/2017	Bond Future			299.32214	299.32214	299.32602	299.32602			0.00	0	0
R197	On	02/11/2017	Bond Future			305.44564	305.44564	305.45147	305.45147			0.00	0	0
Total R197 Future												0.00	0	1,226
R197	On	02/02/2017	Bond Future	302.57	Put			7,909.67000	7.90967	7,906,420		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			7,919.67000	7.91967	7,916,420		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			7,929.67000	7.92967	7,926,420		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	04/05/2017	Bond Future	308.60	Put			8,270.54000	8.27054	8,267,880		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			8,250.54000	8.25054	8,247,880		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			8,260.54000	8.26054	8,257,880		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	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			8,723.98000	8.72398	8,727,860		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			8,733.98000	8.73398	8,737,860		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			8,743.98000	8.74398	8,747,860		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			301.47000	0.30147	295,640		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			291.47000	0.29147	285,640		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			281.47000	0.28147	275,640		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,226
R202	On	02/02/2017	Bond Future			244.15599	244.15599	242.87583	242.87583			0.00	0	34,602
R202	On	04/05/2017	Bond Future			248.85281	248.85281	247.54867	247.54867			0.00	0	1,746
R202	On	03/08/2017	Bond Future			250.08439	250.08439	248.75984	248.75984			0.00	0	0

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	02/11/2017	Bond Future			255.20031	255.20031	253.85026	253.85026			0.00	0	0
Total R202 Future												0.00	0	36,348
R202	On	02/02/2017	Bond Future	251.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Put			8,844.17000	8.84417	7,564,010		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Put			8,854.17000	8.85417	7,574,010		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Put			8,864.17000	8.86417	7,584,010		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			9,171.33000	9.17133	7,867,190		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			9,181.33000	9.18133	7,877,190		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			9,161.33000	9.16133	7,857,190		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			9,590.16000	9.59016	8,265,610		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			9,600.16000	9.60016	8,275,610		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			9,610.16000	9.61016	8,285,610		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			59.74000	0.05974	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	1,310,310		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			39.74000	0.03974	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	1,300,310		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			49.74000	0.04974	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	1,290,310		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	36,348
R2023	On	02/02/2017	Bond Future			8.38219	100.46136	8.34234	100.64451		6.33	25,919,030.88	258	16,542
R2023	On	04/05/2017	Bond Future			8.41331	98.45575	8.37128	98.64260		6.34	0.00	0	2,245
R2023	On	03/08/2017	Bond Future			8.43290	100.39870	8.38801	100.59145		6.13	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.44436	98.51340	8.39672	98.71071		6.06	0.00	0	0
Total R2023 Future												25,919,030.88	258	18,787
R2023	On	02/02/2017	Bond Future	8.85	Call			2,321.82000	2.32182	2,142,330	6.46	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			20.22000	0.02022	23,880	6.46	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,364.85000	2.36485	2,185,040	6.46	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			18.60000	0.01860	21,940	6.46	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,278.89000	2.27889	2,099,730	6.46	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			21.97000	0.02197	25,960	6.46	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			915.89000	0.91589	982,770	6.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.60	Call			1,910.94000	1.91094	1,790,070	6.38	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			899.50000	0.89950	965,480	6.38	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,938.71000	1.93871	1,816,930	6.38	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			883.34000	0.88334	948,410	6.38	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,883.38000	1.88338	1,763,410	6.37	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,247.48000	2.24748	2,132,600	6.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			1,426.40000	1.42640	1,504,270	6.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,272.38000	2.27238	2,156,790	6.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			1,408.76000	1.40876	1,485,920	6.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,297.41000	2.29741	2,181,120	6.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			1,391.28000	1.39128	1,467,740	6.16	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,781.04000	1.78104	1,864,810	6.08	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,520.12000	2.52012	2,405,980	6.09	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,763.70000	1.76370	1,846,870	6.09	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,473.09000	2.47309	2,360,150	6.08	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,798.86000	1.79886	1,883,230	6.08	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,496.37000	2.49637	2,382,830	6.08	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												25,919,030.88	258	18,787
R203	On	02/02/2017	Bond Future			7.75124	103.57876	7.71476	103.59985		0.61	102,542,972.40	990	26,296
R203	On	04/05/2017	Bond Future			7.62604	101.39224	7.56389	101.41394		0.39	0.00	0	620
Total R203 Future												102,542,972.40	990	26,916
R203	On	02/02/2017	Bond Future	7.72	Call			52.55000	0.05255	40,780	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			49.52000	0.04952	58,840	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			46.79000	0.04679	35,810	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			55.33000	0.05533	65,440	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			49.57000	0.04957	38,200	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			52.33000	0.05233	62,050	0.61	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			12.63000	0.01263	9,940	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			241.41000	0.24141	260,420	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			13.19000	0.01319	10,410	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			238.46000	0.23846	257,380	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			13.66000	0.01366	10,790	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			235.42000	0.23542	254,250	0.37	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												102,542,972.40	990	26,916
R2030	On	02/02/2017	Bond Future			9.14255	91.57027	9.08776	91.95814			0.00	0	23,005
R2030	On	04/05/2017	Bond Future			9.18916	93.32625	9.13251	93.72167			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.23078	91.16094	9.17188	91.56624			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.25979	93.02124	9.19883	93.43550			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Future									0.00	0	23,005
R2030 On 02/02/2017 Bond Future	9.29	Call			1,420.46000	1.42046	1,032,590		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			1,489.90000	1.48990	1,102,030		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			1,559.27000	1.55927	1,171,400		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 04/05/2017 Bond Future	9.33	Call			1,368.34000	1.36834	972,920		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.34	Call			1,436.87000	1.43687	1,041,450		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			1,299.74000	1.29974	904,320		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	9.33	Call			1,082.47000	1.08247	677,170		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Call			1,150.34000	1.15034	745,040		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Call			1,218.13000	1.21813	812,830		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 02/11/2017 Bond Future	9.36	Call			1,089.66000	1.08966	675,400		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Call			955.42000	0.95542	541,160		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Call			1,022.58000	1.02258	608,320		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	23,005
R2032 On 02/02/2017 Bond Future			9.26797	94.72934	9.21324	95.14521		12.35	21,124,642.82	223	19,081
R2032 On 04/05/2017 Bond Future			9.31359	92.38705	9.25709	92.81107		12.65	0.00	0	0
R2032 On 03/08/2017 Bond Future			9.35294	94.21038	9.29437	94.64486		12.57	0.00	0	0
R2032 On 02/11/2017 Bond Future			9.38624	91.97262	9.32571	92.41663		12.85	0.00	0	0
Total R2032 Future									21,124,642.82	223	19,081
R2032 On 02/02/2017 Bond Future	9.51	Call			2,441.03000	2.44103	2,081,920	12.36	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			218.19000	0.21819	274,950	12.36	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			2,502.27000	2.50227	2,140,250	12.36	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Put			205.88000	0.20588	259,730	12.36	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Call			2,564.05000	2.56405	2,199,230	12.37	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Put			194.20000	0.19420	245,250	12.37	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Call			3,240.44000	3.24044	2,980,230	12.63	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Put			1,877.86000	1.87786	2,041,670	12.63	0.00	0	0

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	9.45	Call			3,283.56000	3.28356	3,021,430	12.63	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			1,847.33000	1.84733	2,009,220	12.63	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			3,326.98000	3.32698	3,062,930	12.63	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			1,817.18000	1.81718	1,977,150	12.63	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,983.25000	3.98325	3,733,670	12.54	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			2,981.62000	2.98162	3,166,520	12.54	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			4,023.10000	4.02310	3,772,070	12.55	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			2,948.24000	2.94824	3,131,690	12.55	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			4,063.16000	4.06316	3,810,680	12.55	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			2,915.16000	2.91516	3,097,160	12.55	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			4,764.78000	4.76478	4,510,250	12.84	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,639.06000	3.63906	3,828,540	12.84	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			4,803.76000	4.80376	4,548,020	12.85	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,605.77000	3.60577	3,794,040	12.85	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			4,842.89000	4.84289	4,585,950	12.85	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,572.70000	3.57270	3,759,770	12.85	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												21,124,642.82	223	19,081
R2035	On	02/02/2017	Bond Future			9.38837	99.48708	9.32865	99.98648			0.00	0	7,756
R2035	On	04/05/2017	Bond Future			9.43329	96.89198	9.37174	97.40117			0.00	0	0
R2035	On	03/08/2017	Bond Future			9.47264	98.80420	9.40896	99.32556			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.50842	96.31534	9.44272	96.84802			0.00	0	0
Total R2035 Future												0.00	0	7,756
R2035	On	02/02/2017	Bond Future	9.50	Call			1,422.36000	1.42236	922,960		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			1,504.37000	1.50437	1,004,970		0.00	0	0
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			1,586.28000	1.58628	1,086,880		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	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			1,463.47000	1.46347	954,280		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			1,300.98000	1.30098	791,790		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			1,382.28000	1.38228	873,090		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			825.23000	0.82523	303,870		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			906.31000	0.90631	384,950		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			744.04000	0.74404	222,680		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			1,187.88000	1.18788	655,200		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			1,267.72000	1.26772	735,040		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			1,347.46000	1.34746	814,780		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	7,756
R2037	On	02/02/2017	Bond Future			9.44262	91.75798	9.38285	92.25776		14.46	0.00	0	47,873
R2037	On	04/05/2017	Bond Future			9.49022	93.51749	9.42866	94.02699		14.22	0.00	0	0
R2037	On	03/08/2017	Bond Future			9.53367	91.10553	9.47000	91.62718		14.81	0.00	0	0
R2037	On	02/11/2017	Bond Future			9.56614	92.96480	9.50056	93.49777		14.54	0.00	0	0
Total R2037 Future												0.00	0	47,873
R2037	On	02/02/2017	Bond Future	9.66	Put			298.21000	0.29821	379,730	14.59	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			2,645.45000	2.64545	2,223,410	14.60	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			282.65000	0.28265	360,390	14.60	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			2,711.06000	2.71106	2,285,370	14.61	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			267.70000	0.26770	341,790	14.61	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			2,580.33000	2.58033	2,162,070	14.59	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,220.25000	2.22025	2,421,420	14.30	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			3,533.44000	3.53344	3,229,600	14.29	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,288.74000	2.28874	2,494,400	14.29	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			3,580.41000	3.58041	3,274,320	14.30	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,254.39000	2.25439	2,457,800	14.30	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			3,627.47000	3.62747	3,319,140	14.30	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			4,438.90000	4.43890	4,143,390	14.88	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			3,540.57000	3.54057	3,766,710	14.88	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			4,351.45000	4.35145	4,059,320	14.86	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			3,615.43000	3.61543	3,844,950	14.86	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			4,395.21000	4.39521	4,101,390	14.87	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			3,577.98000	3.57798	3,805,810	14.87	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			5,396.64000	5.39664	5,091,590	14.50	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			4,189.15000	4.18915	4,417,070	14.50	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			5,439.18000	5.43918	5,132,720	14.50	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			4,151.77000	4.15177	4,378,280	14.50	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			5,482.19000	5.48219	5,174,330	14.51	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			4,114.98000	4.11498	4,340,090	14.51	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	47,873

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future			7.80583	101.37167	7.77550	101.42365		1.89	156,112,371.80	1,540	30,150
R204	On	04/05/2017	Bond Future			7.81613	103.31555	7.78064	103.36871		1.66	0.00	0	28
R204	On	03/08/2017	Bond Future			7.78165	101.31287	7.73752	101.36935		1.55	0.00	0	0
R204	On	02/11/2017	Bond Future			7.66269	103.38009	7.60764	103.43840		1.29	0.00	0	0
Total R204 Future												156,112,371.80	1,540	30,178
R204	On	02/02/2017	Bond Future	8.28	Call			862.34000	0.86234	810,670	1.96	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			2.34000	0.00234	2,650	1.96	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			879.03000	0.87903	827,330	1.97	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			2.08000	0.00208	2,360	1.97	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			895.74000	0.89574	844,000	1.97	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			1.85000	0.00185	2,090	1.97	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			468.69000	0.46869	436,830	1.68	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			290.06000	0.29006	311,360	1.68	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			477.54000	0.47754	445,350	1.68	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			283.96000	0.28396	304,930	1.68	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			486.47000	0.48647	453,950	1.68	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			277.95000	0.27795	298,590	1.68	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			462.56000	0.46256	433,280	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			446.58000	0.44658	473,780	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			469.33000	0.46933	439,800	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			440.55000	0.44055	467,500	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			476.15000	0.47615	446,370	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			434.58000	0.43458	461,280	1.53	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			545.53000	0.54553	513,250	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			405.42000	0.40542	431,450	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			551.67000	0.55167	519,190	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			400.98000	0.40098	426,810	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			557.85000	0.55785	525,160	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			396.59000	0.39659	422,210	1.29	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												156,112,371.80	1,540	30,178
R2040	On	02/02/2017	Bond Future			9.45744	95.91187	9.39767	96.45144		15.16	0.00	0	8,238
R2040	On	04/05/2017	Bond Future			9.50390	97.75102	9.44236	98.30121		14.91	0.00	0	320
R2040	On	03/08/2017	Bond Future			9.54629	95.17221	9.48270	95.73534		15.53	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.57799	97.11446	9.51254	97.68979		15.24	0.00	0	0
Total R2040 Future												0.00	0	8,558
R2040	On	02/02/2017	Bond Future	9.60	Put			488.65000	0.48865	612,190	15.25	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			2,168.43000	2.16843	1,762,780	15.23	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			537.77000	0.53777	671,690	15.23	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			2,231.54000	2.23154	1,820,640	15.24	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 02/02/2017 Bond Future	9.59	Put			512.75000	0.51275	641,420	15.24	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.60	Call			2,295.44000	2.29544	1,879,410	15.25	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Call			3,995.67000	3.99567	3,661,120	15.01	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Put			2,421.38000	2.42138	2,637,020	15.01	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Call			4,046.71000	4.04671	3,709,800	15.02	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			2,385.05000	2.38505	2,598,330	15.02	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			4,098.25000	4.09825	3,759,000	15.03	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Put			2,349.35000	2.34935	2,560,290	15.03	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Put			3,739.85000	3.73985	3,976,750	15.64	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Call			4,940.55000	4.94055	4,617,880	15.63	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Put			3,818.61000	3.81861	4,059,070	15.63	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Call			4,988.36000	4.98836	4,663,910	15.64	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Put			3,779.20000	3.77920	4,017,880	15.64	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Call			5,036.11000	5.03611	4,709,880	15.64	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Call			5,938.76000	5.93876	5,607,650	15.21	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Put			4,564.09000	4.56409	4,808,310	15.21	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Call			5,847.16000	5.84716	5,519,060	15.20	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Put			4,645.30000	4.64530	4,892,530	15.20	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Call			5,892.71000	5.89271	5,563,100	15.20	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Put			4,604.38000	4.60438	4,850,100	15.20	0.00	0	0
Total R2040 Option									0.00	0	0
Total For R2040									0.00	0	8,558
R2044 On 02/02/2017 Bond Future			9.46214	93.26052	9.40235	93.80894		15.90	53,065,235.88	569	19,805
R2044 On 04/05/2017 Bond Future			9.50670	95.04879	9.44520	95.60791		15.66	0.00	0	0
R2044 On 03/08/2017 Bond Future			9.54728	92.54188	9.48379	93.11412		16.32	0.00	0	0
R2044 On 02/11/2017 Bond Future			9.57756	94.43054	9.51229	95.01506		16.03	0.00	0	0
Total R2044 Future									53,065,235.88	569	19,805
R2044 On 02/02/2017 Bond Future	9.76	Call			3,423.74000	3.42374	2,936,870	16.13	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Put			222.96000	0.22296	284,510	16.13	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Call			3,498.41000	3.49841	3,008,450	16.14	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Put			210.83000	0.21083	269,290	16.14	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Call			3,573.45000	3.57345	3,080,520	16.15	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Put			199.21000	0.19921	254,700	16.15	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Put			2,306.25000	2.30625	2,513,920	15.81	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Call			4,375.67000	4.37567	4,021,890	15.82	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Put			2,271.25000	2.27125	2,476,590	15.82	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Call			4,269.80000	4.26980	3,920,690	15.80	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Put			2,341.47000	2.34147	2,551,480	15.80	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Call			4,322.69000	4.32269	3,971,240	15.81	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Call			5,137.28000	5.13728	4,805,340	16.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	03/08/2017	Bond Future	9.63	Put			3,828.38000	3.82838	4,068,680	16.44	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			5,186.03000	5.18603	4,852,300	16.45	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,788.75000	3.78875	4,027,260	16.45	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			5,088.47000	5.08847	4,758,320	16.43	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			3,868.09000	3.86809	4,110,180	16.43	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			6,070.43000	6.07043	5,733,210	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,668.69000	4.66869	4,915,990	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			6,116.88000	6.11688	5,778,140	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,627.47000	4.62747	4,873,250	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			6,023.80000	6.02380	5,688,100	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,709.87000	4.70987	4,958,690	15.99	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												53,065,235.88	569	19,805
R2048	On	02/02/2017	Bond Future			9.45752	96.80012	9.39776	97.36214		15.77	4,840,006.00	50	61,543
R2048	On	04/05/2017	Bond Future			9.49797	94.21694	9.43656	94.78985		16.28	0.00	0	0
R2048	On	03/08/2017	Bond Future			9.53343	96.07630	9.47011	96.66266		16.22	0.00	0	0
R2048	On	02/11/2017	Bond Future			9.56560	93.59533	9.50050	94.19423		16.68	0.00	0	0
Total R2048 Future												4,840,006.00	50	61,543
R2048	On	02/02/2017	Bond Future	9.78	Call			3,697.27000	3.69727	3,191,340	16.03	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			202.79000	0.20279	258,880	16.03	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			3,544.22000	3.54422	3,044,380	16.01	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			226.82000	0.22682	289,000	16.01	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			3,620.54000	3.62054	3,117,600	16.02	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			214.52000	0.21452	273,600	16.02	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			4,384.70000	4.38470	4,027,050	16.42	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			2,419.88000	2.41988	2,635,140	16.42	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			4,438.67000	4.43867	4,078,640	16.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			2,383.59000	2.38359	2,596,470	16.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			4,492.93000	4.49293	4,130,520	16.44	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			2,347.75000	2.34775	2,558,250	16.44	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			5,015.43000	5.01543	4,685,780	16.28	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,184.96000	4.18496	4,441,670	16.28	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			5,064.34000	5.06434	4,732,830	16.28	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,142.29000	4.14229	4,397,140	16.28	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			5,113.73000	5.11373	4,780,380	16.29	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			4,100.26000	4.10026	4,353,270	16.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			6,168.41000	6.16841	5,825,050	16.63	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,893.35000	4.89335	5,148,890	16.63	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			6,215.95000	6.21595	5,871,030	16.63	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,850.67000	4.85067	5,104,650	16.63	0.00	0	0

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 02/11/2017 Bond Future	9.66	Call			6,263.63000	6.26363	5,917,170	16.64	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			4,808.29000	4.80829	5,060,730	16.64	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									4,840,006.00	50	61,543
R207 On 02/02/2017 Bond Future			7.96168	98.62147	7.93675	98.68494		3.06	0.00	0	74,774
R207 On 04/05/2017 Bond Future			7.98870	100.51260	7.96111	100.57748		2.80	0.00	0	21
R207 On 03/08/2017 Bond Future			7.99193	98.85225	7.96017	98.92064		2.77	0.00	0	0
R207 On 02/11/2017 Bond Future			7.94958	100.86933	7.91360	100.93977		2.52	0.00	0	0
Total R207 Future									0.00	0	74,795
R207 On 02/02/2017 Bond Future	8.91	Call			2,440.62000	2.44062	2,377,150	3.23	0.00	0	62
R207 On 02/02/2017 Bond Future	8.91	Put			0.01000	0.00001	0,010	3.23	0.00	0	0
R207 On 02/02/2017 Bond Future	9.22	Call			3,202.20000	3.20220	3,138,730	3.25	0.00	0	0
R207 On 02/02/2017 Bond Future	9.22	Put			0.00000	0.00000	0,000	3.25	0.00	0	0
R207 On 02/02/2017 Bond Future	9.23	Call			3,226.64000	3.22664	3,163,170	3.25	0.00	0	0
R207 On 02/02/2017 Bond Future	9.23	Put			0.00000	0.00000	0,000	3.25	0.00	0	0
R207 On 02/02/2017 Bond Future	9.24	Call			3,251.07000	3.25107	3,187,600	3.25	0.00	0	0
R207 On 02/02/2017 Bond Future	9.24	Put			0.00000	0.00000	0,000	3.25	0.00	0	0
R207 On 04/05/2017 Bond Future	8.22	Call			961.78000	0.96178	916,960	2.84	0.00	0	0
R207 On 04/05/2017 Bond Future	8.22	Put			355.14000	0.35514	375,200	2.84	0.00	0	0
R207 On 04/05/2017 Bond Future	8.20	Call			931.03000	0.93103	886,920	2.83	0.00	0	0
R207 On 04/05/2017 Bond Future	8.20	Put			371.09000	0.37109	391,860	2.83	0.00	0	0
R207 On 04/05/2017 Bond Future	8.21	Call			946.45000	0.94645	901,980	2.83	0.00	0	0
R207 On 04/05/2017 Bond Future	8.21	Put			363.15000	0.36315	383,560	2.83	0.00	0	0
R207 On 03/08/2017 Bond Future	8.39	Call			1,358.59000	1.35859	1,310,790	2.83	0.00	0	0
R207 On 03/08/2017 Bond Future	8.39	Put			438.13000	0.43813	458,720	2.83	0.00	0	0
R207 On 03/08/2017 Bond Future	8.40	Call			1,373.40000	1.37340	1,325,360	2.83	0.00	0	0
R207 On 03/08/2017 Bond Future	8.40	Put			431.66000	0.43166	452,010	2.83	0.00	0	0
R207 On 03/08/2017 Bond Future	8.41	Call			1,388.29000	1.38829	1,340,000	2.84	0.00	0	0
R207 On 03/08/2017 Bond Future	8.41	Put			425.27000	0.42527	445,370	2.84	0.00	0	0
R207 On 03/08/2017 Bond Future	8.19	Call			1,080.32000	1.08032	1,037,720	2.80	0.00	0	51
R207 On 03/08/2017 Bond Future	8.19	Put			586.80000	0.58680	612,590	2.80	0.00	0	0
R207 On 02/11/2017 Bond Future	8.04	Call			1,032.11000	1.03211	992,390	2.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.04	Put			784.93000	0.78493	815,650	2.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.05	Call			1,043.38000	1.04338	1,003,410	2.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.05	Put			776.68000	0.77668	807,150	2.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.03	Call			1,020.91000	1.02091	981,420	2.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.03	Put			793.26000	0.79326	824,210	2.53	0.00	0	0
Total R207 Option									0.00	0	113
Total For R207									0.00	0	74,908
R208 On 02/02/2017 Bond Future			8.09598	97.73846	8.05086	97.89038		4.36	30,298,922.60	310	29,063

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	04/05/2017	Bond Future			8.12064	96.20999	8.07214	96.36498		4.21	0.00	0	0
R208	On	03/08/2017	Bond Future			8.12870	98.10876	8.07572	98.26896		4.07	0.00	0	0
R208	On	02/11/2017	Bond Future			8.11688	96.70674	8.05928	96.87086		3.96	0.00	0	0
Total R208 Future												30,298,922.60	310	29,063
R208	On	02/02/2017	Bond Future	8.64	Call			1,964.60000	1.96460	1,813,750	4.45	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			3.80000	0.00380	4,870	4.45	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,997.08000	1.99708	1,846,110	4.46	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			3.42000	0.00342	4,370	4.46	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,932.15000	1.93215	1,781,420	4.45	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			4.22000	0.00422	5,410	4.45	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,449.21000	1.44921	1,342,490	4.24	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			470.59000	0.47059	518,860	4.24	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,470.96000	1.47096	1,363,450	4.24	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			460.76000	0.46076	508,240	4.24	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,427.80000	1.42780	1,321,870	4.24	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			480.78000	0.48078	529,840	4.24	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			864.49000	0.86449	927,840	4.08	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,558.64000	1.55864	1,461,160	4.08	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			852.67000	0.85267	915,390	4.08	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,577.20000	1.57720	1,479,100	4.09	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			841.24000	0.84124	903,340	4.09	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,540.46000	1.54046	1,443,610	4.08	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			1,187.28000	1.18728	1,260,810	3.95	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,546.73000	1.54673	1,455,590	3.95	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			1,174.76000	1.17476	1,247,740	3.95	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,562.68000	1.56268	1,471,000	3.95	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			1,162.33000	1.16233	1,234,770	3.95	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,530.85000	1.53085	1,440,260	3.95	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												30,298,922.60	310	29,063
R209	On	02/02/2017	Bond Future			9.34716	74.84787	9.28236	75.30131		14.33	4,490,872.20	60	66,215
R209	On	04/05/2017	Bond Future			9.38828	73.13249	9.32166	73.59472		14.73	0.00	0	0
R209	On	03/08/2017	Bond Future			9.42381	74.57582	9.35511	75.04887		14.74	0.00	0	0
R209	On	02/11/2017	Bond Future			9.45400	72.94594	9.38334	73.42910		15.15	0.00	0	0
Total R209 Future												4,490,872.20	60	66,215
R209	On	02/02/2017	Bond Future	9.53	Call			1,975.48000	1.97548	1,607,370	14.36	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			265.26000	0.26526	350,590	14.36	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			2,029.11000	2.02911	1,657,090	14.36	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			251.11000	0.25111	332,530	14.36	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			2,083.21000	2.08321	1,707,420	14.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2017	Bond Future	9.55	Put			237.52000	0.23752	315,170	14.37	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			2,820.63000	2.82063	2,548,440	14.71	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			2,859.11000	2.85911	2,584,790	14.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			1,835.87000	1.83587	2,023,780	14.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,897.70000	2.89770	2,621,250	14.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			1,806.26000	1.80626	1,992,040	14.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			3,516.13000	3.51613	3,209,050	14.84	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			1,865.69000	1.86569	2,055,730	14.71	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,413.28000	1.41328	1,568,430	14.84	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Call			1,189.98000	1.18998	1,035,080	14.46	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			3,998.82000	3.99882	4,306,150	14.46	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			2,345.28000	2.34528	2,101,500	14.65	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,287.17000	2.28717	2,505,620	14.65	0.00	0	1,130
R209	On	03/08/2017	Bond Future	9.43	Call			3,486.96000	3.48696	3,225,590	14.71	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,971.52000	2.97152	3,183,200	14.71	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			3,522.64000	3.52264	3,259,680	14.71	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,938.78000	2.93878	3,148,870	14.71	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			3,558.28000	3.55828	3,293,730	14.72	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			2,906.11000	2.90611	3,114,610	14.72	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			4,401.51000	4.40151	4,126,750	15.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,471.37000	3.47137	3,679,770	15.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			4,438.06000	4.43806	4,161,990	15.18	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,440.56000	3.44056	3,647,650	15.18	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			4,475.01000	4.47501	4,197,630	15.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,410.24000	3.41024	3,616,020	15.19	0.00	0	0
Total R209 Option												0.00	0	3,390
Total For R209												4,490,872.20	60	69,605
R210	On	02/02/2017	Bond Future			185.62601	185.62601	185.62422	185.62422			0.00	0	1,765
R210	On	04/05/2017	Bond Future			186.87780	186.87780	186.87621	186.87621			0.00	0	0
R210	On	03/08/2017	Bond Future			190.57670	190.57670	190.57932	190.57932			0.00	0	0
R210	On	02/11/2017	Bond Future			192.04272	192.04272	192.04655	192.04655			0.00	0	0
Total R210 Future												0.00	0	1,765
R210	On	02/02/2017	Bond Future	190.85	Put			5,225.78000	5.22578	5,223,990		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Put			5,235.78000	5.23578	5,233,990		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Put			5,215.78000	5.21578	5,213,990		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			5,443.79000	5.44379	5,442,200		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			5,453.79000	5.45379	5,452,200		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			5,433.79000	5.43379	5,432,200		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			5,700.68000	5.70068	5,703,300		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			5,710.68000	5.71068	5,713,300		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			5,720.68000	5.72068	5,723,300		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			43.45000	0.04345	47,280		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			23.45000	0.02345	27,280		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			33.45000	0.03345	37,280		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,765
R212	On	02/02/2017	Bond Future			145.90400	145.90400	145.90251	145.90251			0.00	0	3,380
R212	On	04/05/2017	Bond Future			148.71086	148.71086	148.70962	148.70962			0.00	0	0
R212	On	03/08/2017	Bond Future			149.60429	149.60429	149.60636	149.60636			0.00	0	0
R212	On	02/11/2017	Bond Future			152.66477	152.66477	152.66784	152.66784			0.00	0	0
Total R212 Future												0.00	0	3,380
R212	On	02/02/2017	Bond Future	149.27	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.27	Put			3,367.49000	3.36749	3,366,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.28	Put			3,377.49000	3.37749	3,376,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.29	Put			3,387.49000	3.38749	3,386,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Put			3,540.38000	3.54038	3,539,140		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Put			3,520.38000	3.52038	3,519,140		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Put			3,530.38000	3.53038	3,529,140		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			3,733.64000	3.73364	3,735,710		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			3,743.64000	3.74364	3,745,710		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	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
R212	On	03/08/2017	Bond Future	153.36	Put			3,753.64000	3.75364	3,755,710		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			267.84000	0.26784	264,770		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			257.84000	0.25784	254,770		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			247.84000	0.24784	244,770		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,380
R213	On	02/02/2017	Bond Future			9.16777	86.14649	9.10800	86.55846		12.02	0.00	0	50,655
R213	On	04/05/2017	Bond Future			9.20858	84.24692	9.14693	84.66694		12.33	0.00	0	0
R213	On	03/08/2017	Bond Future			9.24338	85.90946	9.17951	86.33970		12.30	0.00	0	0
R213	On	02/11/2017	Bond Future			9.27433	84.10927	9.20837	84.54878		12.58	0.00	0	0
Total R213 Future												0.00	0	50,655
R213	On	02/02/2017	Bond Future	9.40	Call			2,180.95000	2.18095	1,828,310	12.13	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			194.99000	0.19499	254,320	12.13	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			2,236.66000	2.23666	1,881,000	12.14	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			183.86000	0.18386	240,170	12.14	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			2,292.77000	2.29277	1,934,200	12.15	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			173.21000	0.17321	226,610	12.15	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			3,031.91000	3.03191	2,769,630	12.41	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			1,592.67000	1.59267	1,750,410	12.41	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			3,072.52000	3.07252	2,808,340	12.42	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			1,566.58000	1.56658	1,722,420	12.42	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			2,991.57000	2.99157	2,731,200	12.40	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			1,619.10000	1.61910	1,778,750	12.40	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			3,713.04000	3.71304	3,461,980	12.37	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			2,571.41000	2.57141	2,750,590	12.37	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			3,638.26000	3.63826	3,390,090	12.36	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			2,629.43000	2.62943	2,811,500	12.36	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			3,675.55000	3.67555	3,425,940	12.37	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			2,600.29000	2.60029	2,780,920	12.37	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			4,221.04000	4.22104	3,972,830	12.65	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,347.12000	3.34712	3,538,420	12.65	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			4,257.38000	4.25738	4,007,960	12.66	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			3,317.59000	3.31759	3,507,680	12.66	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			4,293.88000	4.29388	4,043,240	12.66	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,288.29000	3.28829	3,477,160	12.66	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	50,655

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			9.40729	75.34544	9.34753	75.78498		15.15	0.00	0	36,737
R214	On	04/05/2017	Bond Future			9.44636	73.49245	9.38499	73.94053		15.62	0.00	0	0
R214	On	03/08/2017	Bond Future			9.48041	74.94280	9.41717	75.40142		15.59	0.00	0	0
R214	On	02/11/2017	Bond Future			9.51119	73.17260	9.44621	73.64103		16.02	0.00	0	0
Total R214 Future												0.00	0	36,737
R214	On	02/02/2017	Bond Future	9.66	Call			2,454.50000	2.45450	2,073,990	15.30	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			203.17000	0.20317	262,200	15.30	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			2,513.38000	2.51338	2,129,920	15.31	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			191.89000	0.19189	247,970	15.31	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			2,572.73000	2.57273	2,186,430	15.32	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			181.18000	0.18118	234,420	15.32	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			3,154.11000	3.15411	2,881,150	15.68	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			1,888.08000	1.88808	2,063,200	15.68	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			3,195.88000	3.19588	2,920,920	15.68	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			1,858.59000	1.85859	2,031,710	15.68	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			3,238.05000	3.23805	2,961,110	15.69	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			1,829.62000	1.82962	2,000,760	15.69	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			3,776.25000	3.77625	3,518,410	15.60	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,104.66000	3.10466	3,305,440	15.60	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			3,814.81000	3.81481	3,555,450	15.61	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,071.47000	3.07147	3,270,730	15.61	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			3,853.76000	3.85376	3,592,880	15.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,038.79000	3.03879	3,236,530	15.62	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			4,666.11000	4.66611	4,398,460	16.09	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,706.96000	3.70696	3,907,740	16.09	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			4,704.52000	4.70452	4,435,610	16.10	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,674.51000	3.67451	3,874,030	16.10	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			4,743.06000	4.74306	4,472,900	16.11	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,642.30000	3.64230	3,840,570	16.11	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	36,737
Total for Bond												632,495,908.82	5,891	814,423
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0

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 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 02/02/2017 GOVI			542.77000	542.77000	544.93900	544.93900			21,710,800.00	4	490
GOVI On 04/05/2017 GOVI			553.17800	553.17800	555.38900	555.38900			0.00	0	0
GOVI On 03/08/2017 GOVI			564.09300	564.09300	566.36100	566.36100			0.00	0	0
GOVI On 02/11/2017 GOVI			575.59900	575.59900	577.91700	577.91700			0.00	0	0
Total GOVI Future									21,710,800.00	4	490
GOVI On 02/02/2017 GOVI	533.32	Call			116,190.00000	11.61900	94,500,000		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			116,090.00000	11.60900	94,400,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2017	GOVI	533.33	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			115,990.00000	11.59900	94,300,000		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	04/05/2017	GOVI	262.18	Call			2,932,090.00000	293.20900	2,909,980,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Call			2,931,990.00000	293.19900	2,909,880,000		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			2,931,890.00000	293.18900	2,909,780,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			52,610.00000	5.26100	29,930,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			52,510.00000	5.25100	29,830,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			52,710.00000	5.27100	30,030,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			54,570.00000	5.45700	31,390,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			54,770.00000	5.47700	31,590,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			54,670.00000	5.46700	31,490,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												21,710,800.00	4	490
Total for GOVI												21,710,800.00	4	490
AL37	On	02/02/2017	Index Future			516.12100	516.12100	516.99900	516.99900			0.00	0	7
AL37	On	04/05/2017	Index Future			526.01800	526.01800	526.91300	526.91300			0.00	0	0
AL37	On	03/08/2017	Index Future			536.39800	536.39800	537.32300	537.32300			0.00	0	0
AL37	On	02/11/2017	Index Future			547.33800	547.33800	548.28600	548.28600			0.00	0	0
Total AL37 Future												0.00	0	7
Total For AL37												0.00	0	7
AL7T	On	02/02/2017	Index Future			599.40600	599.40600	601.26500	601.26500			0.00	0	2
AL7T	On	04/05/2017	Index Future			610.90000	610.90000	612.79600	612.79600			0.00	0	0
AL7T	On	03/08/2017	Index Future			622.95400	622.95400	624.90200	624.90200			0.00	0	0
AL7T	On	02/11/2017	Index Future			635.66100	635.66100	637.65200	637.65200			0.00	0	0
Total AL7T Future												0.00	0	2
Total For AL7T												0.00	0	2
ALBI	On	02/02/2017	Index Future			544.89200	544.89200	547.08000	547.08000			0.00	0	593
ALBI	On	04/05/2017	Index Future			555.34000	555.34000	557.57200	557.57200			0.00	0	0
ALBI	On	03/08/2017	Index Future			566.29900	566.29900	568.58700	568.58700			0.00	0	0
ALBI	On	02/11/2017	Index Future			577.84900	577.84900	580.18800	580.18800			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ALBI Future									0.00	0	593
Total For ALBI									0.00	0	593
IGOV On 02/02/2017 Index Future			247.18900	247.18900	246.87200	246.87200			0.00	0	1,031
IGOV On 04/05/2017 Index Future			251.94400	251.94400	251.62200	251.62200			10,077,760.00	4	65
IGOV On 03/08/2017 Index Future			256.93100	256.93100	256.60700	256.60700			0.00	0	0
IGOV On 02/11/2017 Index Future			262.18600	262.18600	261.85800	261.85800			0.00	0	0
Total IGOV Future									10,077,760.00	4	1,096
Total For IGOV									10,077,760.00	4	1,096
ILBI On 02/02/2017 Index Future			666.27600	666.27600	665.44900	665.44900			0.00	0	157
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									10,077,760.00	4	1,855
JIBAR F On 15/02/2017 Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	1,000
JIBAR F On 19/04/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR F On 17/05/2017 Jibar Future			7.39000	92.61000	7.39000	92.61000			0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.39000	92.61000	7.39000	92.61000			0.00	0	0
JIBAR F On 19/07/2017 Jibar Future			7.39000	92.61000	7.44000	7.44000			0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.43000	92.57000	7.43000	92.57000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.44000	92.56000	7.44000	92.56000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
Total Jibar Future									0.00	0	1,000
Total For JIBAR FUTURE									0.00	0	1,000
Total for Jibar									0.00	0	1,000
10Y ST On 17/12/2025 Interest Rate Swap			97.43879	97.43879	97.14993	97.14993			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.51548	94.51548	94.21114	94.21114			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			93.30834	93.30834	92.98470	92.98470			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			95.45265	95.45265	95.11231	95.11231			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			99.17892	99.17892	98.82890	98.82890			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			97.78966	97.78966	97.42541	97.42541			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.00281	100.00281	100.00281	100.00281			0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.61500	99.61500	99.61434	99.61434			0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.64074	99.64074	99.63730	99.63730			0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.89283	99.89283	99.88700	99.88700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1Y STN On 15/03/2018 Interest Rate Swap			99.92847	99.92847	99.91221	99.91221			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			99.92203	99.92203	99.91665	99.91665			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.21231	99.21231	99.19603	99.19603			0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.87118	98.87118	98.84619	98.84619			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.92621	98.92621	98.88981	98.88981			0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.42000	99.42000	99.37000	99.37000			0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.92135	99.92135	99.85908	99.85908			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			97.66846	97.66846	97.51600	97.51600			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.98101	96.98101	96.81905	96.81905			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.25973	96.25973	96.08971	96.08971			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.51120	96.51120	96.33390	96.33390			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			98.75215	98.75215	98.56950	98.56950			0.00	0	50
5Y STN On 15/03/2022 Interest Rate Swap			98.95074	98.95074	98.76018	98.76018			0.00	0	0
Total 5Y STND Future									0.00	0	50
Total For 5Y STND									0.00	0	50
Total for Interest Rate Swap									0.00	0	50
Total for Derivatives :									664,284,468.82	5,899	817,818
AA04 On 22/03/2017 Spot Bond				100.80267		100.77877			0.00	0	88,000,000
Total AA04 SPOT									0.00	0	88,000,000
Total For AA04									0.00	0	88,000,000
AA04/JI On 22/03/2017 Spot Bond			100.00000	88.37520	100.00000	88.16627			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			10.80000	100.27279	10.77000	100.29915		626,400,000,000.00		58,000,000	129,000,000
Total AA05 SPOT								626,400,000,000.00		58,000,000	129,000,000
Total For AA05								626,400,000,000.00		58,000,000	129,000,000
AA06 On 15/04/2021 Spot Bond				96.51284		96.48334			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	11.11855	100.00000	11.09102			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			10.64000	98.77126	10.59500	98.88978			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.02100	10.00000	103.99400				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				102.00089		101.97705				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				100.92101		100.89463				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.82500	98.94550	9.79500	98.96761				0.00	0	1,800,000,000
Total AB013 SPOT										0.00	0	1,800,000,000
Total For AB013										0.00	0	1,800,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.12782	100.00000	11.10087				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	101.91758	10.84000	101.88786				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	11.72533	100.00000	11.69693				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	104.40440	11.37000	104.37251				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	11.16247	100.00000	11.13483				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	89.95498	11.81000	89.92590				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	11.26929	100.00000	11.24139				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	16.14487	100.00000	16.10576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	16.47789	100.00000	16.45172			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	13.30540	100.00000	13.27318			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	18.75604	100.00000	18.71475			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				99.82140		102.17512			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			9.33500	102.54364	9.30000	102.52766			0.00	0	200,000,000
Total AB09 SPOT									0.00	0	200,000,000
Total For AB09									0.00	0	200,000,000
ABC12L On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			3.21000	276.31368	3.21000	276.24628		256,800,000,000.00		80,000,000	40,000,000
Total ABCPI3 SPOT								256,800,000,000.00		80,000,000	40,000,000
Total For ABCPI3								256,800,000,000.00		80,000,000	40,000,000
ABFN07 On 17/03/2018 Spot Bond				101.34350		101.32059			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.86392		101.84025			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.93145		100.90612			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				98.85357		98.83087			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.33890		100.31580			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.38998		100.36651				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				101.95895		101.93557				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				101.68742		101.66309				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				101.63876		101.61499				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				101.17407		101.14896				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				101.95785		101.93480				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				100.69052		100.66529				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			11.80000	101.96714	11.77000	101.98192				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				99.54441		99.51443				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				100.82999		100.80130				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				102.00330		101.97265				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			11.05000	99.70077	11.02000	99.70705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.89870		100.86841				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	35.26989	100.00000	35.18444				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				101.58584		101.55915				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	45.63878	100.00000	45.52821				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				96.10699		96.07609				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	32.80979	100.00000	32.73031				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.36319		101.33652				0.00	800,000,000	60,000,000
Total ABK6 SPOT										0.00	800,000,000	60,000,000
Total For ABK6										0.00	800,000,000	60,000,000
ABK7 On 03/06/2019 Spot Bond				98.51904		98.49035				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				95.62803		95.59395				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				96.94763		96.91708				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.15000	142.72850	6.15000	142.68228				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.15000	125.54419	6.15000	125.50365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	10.76796	100.00000	10.74927				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.35000	104.95587	7.36000	104.87475				0.00	0	800,000,000
Total ABKI03 SPOT										0.00	0	800,000,000
Total For ABKI03										0.00	0	800,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.30914	100.00000	5.29993				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.14000	107.55053	8.14000	107.50999				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.50004	100.00000	8.47968				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				82.43882		82.38012				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			2.54000	186.62811	2.54000	186.58597				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	191.13933	2.17000	191.09808				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	204.62934	1.82000	204.58712				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			8.73125	91.86477	8.69625	91.87382				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			8.73125	91.86477	8.69625	91.87382				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.26240		100.23826				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				100.64468		100.62116				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				100.19951		100.17369				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.10000	117.77326	3.10000	117.74499				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			2.87000	172.42435	2.87000	172.38387				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			2.71000	225.16742	2.75000	223.95609				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.98500	93.08505	9.94500	93.22828				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				116.26000		116.23000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.35986		101.22065				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				111.27000		111.25000				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				126.30500		126.30500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.43810	9.63000	106.41061				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				115.44000		115.41000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.11500	103.33538	10.06500	103.62150				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			9.26500	93.57603	9.22000	93.69802				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			10.66000	99.99569	10.61000	100.26733				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.09826		101.07326				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				99.83087		99.80661				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			8.85500	104.59083	8.82000	104.60357				0.00	0	700,000,000
Total ABS10 SPOT										0.00	0	700,000,000
Total For ABS10										0.00	0	700,000,000
ABS11 On 09/04/2021 Spot Bond			9.74000	101.69551	9.69500	101.82061				0.00	0	620,000,000

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 ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.53500	101.02654	9.51000	101.06981			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	101.95907	9.20000	101.93374			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.97000	100.67681	9.92500	100.83073			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			9.23000	102.09572	9.18500	102.21219			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.66500	102.40429	9.62500	102.55282			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.17000	103.38167	10.12000	103.64275		25,221,600,000,000.00	2,480,000,000	1,160,000,000	
Total ABS16 SPOT								25,221,600,000,000.00	2,480,000,000	1,160,000,000	
Total For ABS16								25,221,600,000,000.00	2,480,000,000	1,160,000,000	
ABS17 On 11/11/2027 Spot Bond			10.91000	100.41999	10.86000	100.70034		0.00	0	1,500,000,000	
Total ABS17 SPOT								0.00	0	1,500,000,000	
Total For ABS17								0.00	0	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			9.93500	102.77984	9.89500	102.94387		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			9.27500	98.15997	9.25000	98.20494		0.00	0	0	
Total ABS6 SPOT								0.00	0	0	
Total For ABS6								0.00	0	0	
ABS7 On 11/09/2026 Spot Bond			10.21000	94.74578	10.16000	95.00496		1,021,000,000,000.00	100,000,000	3,910,000,000	
Total ABS7 SPOT								1,021,000,000,000.00	100,000,000	3,910,000,000	
Total For ABS7								1,021,000,000,000.00	100,000,000	3,910,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.94463	100.00000	11.91790		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			3.40000	273.30776	3.40000	273.23965		0.00	0	650,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	650,000,000
Total For ABSI2										0.00	0	650,000,000
ABSI3 On 31/01/2017 Spot Bond			5.40000	141.70259	5.40000	141.65949				0.00	0	0
Total ABSI3 SPOT										0.00	0	0
Total For ABSI3										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.65000	142.12933	2.65000	142.09692				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04426	100.00000	0.04415				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	35.73857	100.00000	35.65007				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				85.91853		85.92727				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				99.83575		99.80843				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				99.83575		99.80843				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				99.83493		99.80747				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				99.83493		99.80747				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				99.83657		99.80938				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	104.79900	10.00000	104.77200				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				100.93791		100.91155				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.96123		100.93419				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				100.97059		100.94328				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.95174		100.92497				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				100.90957		100.88402				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			9.74500	101.60310	9.72000	101.63882				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				214.73273		213.62239				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				214.81137		213.69999				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				100.92833		100.90224				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
ACL136 On 20/09/2021 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 ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				99.83821		99.81130				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				99.84157		99.81521				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond				100.93118		100.90501				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.99666		100.97236				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				100.91443		100.88875				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.88132		100.85660				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.53364	10.23000	103.50511				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				105.93830		105.94360				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.93000	100.65189	9.90000	100.68792				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				100.91151		100.88591				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	129.94843	1.75000	129.92188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.90489		100.87948				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.92852		100.90243				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.88125		100.85652				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.97170		100.94506				0.00	96,000,000	24,000,000
Total ACL181 SPOT										0.00	96,000,000	24,000,000
Total For ACL181										0.00	96,000,000	24,000,000
ACL182 On 20/06/2017 Spot Bond				101.19138		101.16788				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				102.30199		102.27748				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.11500		101.08995				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.92361		100.89765				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.93484		100.90856				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.94711		100.92048				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.95004		100.92332				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.95004		100.92332				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.00409		100.97582				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				100.90957		100.88402				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.99653		100.96848				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.37134		101.34568				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.00409		100.97582				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.96610		100.93892				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.96610		100.93892				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				152.62943		151.83262				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				153.72207		152.91937				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.85576		100.83177				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				101.48099		101.45865				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.87362		100.84912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.49292		99.46571				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				92.60165		92.56666				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.86322		100.83901				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.86229		100.83811				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.91985		100.89401				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				101.93960		101.91408				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				99.95052		99.92577				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				99.95128		99.92690				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.91605		100.89032				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.90189		100.87656				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.23414		101.20737				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	44.21939	100.00000	44.10990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond			100.00000	44.21939	100.00000	44.10990				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				101.66339		101.63685				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				101.36338		101.33672				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	32.24178	100.00000	32.16367				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP4 On 15/04/2017 Spot Bond			100.00000	82.07922	100.00000	81.72390				0.00	0	0
Total ADCP4U SPOT										0.00	0	0
Total For ADCP4U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	20.06674	100.00000	20.01705				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	5.80576	100.00000	5.79138				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				100.14837		100.02330				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				100.15321		100.02740				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				100.16932		100.04106				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				100.14356		100.01923				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A: On 18/10/2019 Spot Bond				100.14517		100.02060			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				100.18551		100.05480			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				100.17746		100.04797			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				100.24326		100.10376			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				100.21924		100.08340			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	40.18687	100.00000	40.08324			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI: On 15/04/2020 Spot Bond			100.00000	13.39949	100.00000	13.36494			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	11.68743	100.00000	11.65729			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	9.52005	100.00000	9.49550			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01: On 15/03/2019 Spot Bond			9.35000	101.62366	9.32000	101.65456			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			10.28000	109.07340	10.23000	109.27999			5,345,600,000,000.00	520,000,000	0
Total AIR02 SPOT									5,345,600,000,000.00	520,000,000	0
Total For AIR02									5,345,600,000,000.00	520,000,000	0
AIR04 On 29/05/2024 Spot Bond			9.72500	98.95477	9.68500	99.13251			0.00	0	700,000,000
Total AIR04 SPOT									0.00	0	700,000,000
Total For AIR04									0.00	0	700,000,000
AIR04U On 26/10/2029 Spot Bond			100.00000	14.16606	100.00000	14.13453			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			10.56000	97.55961	10.50000	97.94535			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.12500	175.54778	3.12500	175.50535			125,000,000,000.00	40,000,000	20,000,000
Total AIRL01 SPOT									125,000,000,000.00	40,000,000	20,000,000
Total For AIRL01									125,000,000,000.00	40,000,000	20,000,000
APF01 On 26/09/2017 Spot Bond				100.68116		100.65628			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				100.72487		100.69836			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				101.95709		101.93277			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				100.02499		100.00021			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	56.10719	100.00000	55.96825			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	45.21239	100.00000	45.10287			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	15.75188	100.00000	15.71372			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS127L On 19/02/2019 Spot Bond			100.00000	15.75188	100.00000	15.71372				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.18686	100.00000	4.17943				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	0.06295	100.00000	0.06288				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	11.42865	100.00000	11.40034				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	20.69096	100.00000	20.63973				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				103.09683		103.07541				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										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			100.88131			100.85658				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond			101.11487			101.08267				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 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
ASN015 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01: On 11/04/2017 Spot Bond				103.65000		98.16000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN02: On 09/06/2017 Spot Bond				115.39425		115.37330			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.96000	244.14237	3.00000	242.88807			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				99.54862		99.52110			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				95.60553		95.58776			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				101.91459		101.88859			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.97500	217.61911	3.01500	216.45490			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.19559		100.17027			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05(On 22/04/2020 Spot Bond				100.02467		100.00016				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05(On 28/04/2020 Spot Bond				99.85300		99.82836				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06(On 30/04/2020 Spot Bond				99.85520		99.83096				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06(On 14/05/2018 Spot Bond				99.30480		99.30333				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06(On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06(On 01/06/2018 Spot Bond				101.33205		101.30808				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06(On 15/06/2018 Spot Bond				100.94999		100.92643				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06(On 07/02/2020 Spot Bond				101.96762		101.94316				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 20/07/2018 Spot Bond				92.27058		92.27113				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07(On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07(On 20/06/2020 Spot Bond				101.03286		101.00375				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08(On 20/09/2020 Spot Bond				100.89048		100.86548			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08(On 10/12/2017 Spot Bond				101.10487		101.07981			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				100.52828		100.50087			0.00	0	113,700,000
Total ASN083 SPOT									0.00	0	113,700,000
Total For ASN083									0.00	0	113,700,000
ASN08(On 03/09/2020 Spot Bond				101.43142		101.40345			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				100.67176		100.64723			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				106.61783		107.04181			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN08(On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN09(On 08/10/2018 Spot Bond				100.37239		100.34738			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09(On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09(On 21/10/2020 Spot Bond				100.02416		100.00018			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09(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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN096 On 10/11/2020 Spot Bond				101.93425		101.90918				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN099 On 20/12/2020 Spot Bond				68.41703		68.45438				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				101.38665		101.36115				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				100.91429		100.88861				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				101.24428		101.21898				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				99.93100		99.90799				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				101.15437		101.12174				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.89786		100.87266				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				101.57643		101.55128				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				101.57339		101.54846				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN13(On 24/02/2019 Spot Bond				101.55158		101.52683			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				101.29604		101.27081			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				101.28586		101.26084			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				101.14496		101.11261			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				80.65000		80.62000			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			3.38000	137.38345	3.38000	137.34945			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14(On 31/12/2018 Spot Bond				80.65000		80.62000			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				100.89071		100.86571			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				103.57215		103.54836			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				102.11396		102.08733				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				102.11396		102.08733				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.42500	137.09688	3.42500	137.06278				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				101.75847		101.93400				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				101.41543		101.38938				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			3.77000	158.33624	3.77000	158.29522				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				102.02891		102.00330				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				101.65527		101.63016				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16: On 26/02/2017 Spot Bond				101.29365		101.27067				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.96605		100.93887				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 30/05/2017 Spot Bond				101.29797		101.27490				0.00	0	0
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				101.32923		101.30483				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	60.06856	100.00000	59.91981				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	60.12178	100.00000	59.97291				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	59.88228	100.00000	59.73399				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN43I On 10/03/2017 Spot Bond			100.00000	90.82892	100.00000	90.60792			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	41.65502	100.00000	41.55187			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	3.83740	100.00000	3.82790			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	28.95579	100.00000	28.88408			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.01436		100.99133			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			9.25000	103.91022	9.22000	103.93065		2,127,500,000,000.00		230,000,000	230,000,000
Total BAW11 SPOT								2,127,500,000,000.00		230,000,000	230,000,000
Total For BAW11								2,127,500,000,000.00		230,000,000	230,000,000
BAW13 On 17/04/2017 Spot Bond				100.29409		100.27042			0.00	0	140,000,000
Total BAW13 SPOT									0.00	0	140,000,000
Total For BAW13									0.00	0	140,000,000
BAW17 On 05/12/2018 Spot Bond				100.93647		100.91218			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	31.60098	100.00000	31.52273			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.93252		100.90766			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			10.59000	98.09139	10.54500	98.20076			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.21000	99.50463	10.16500	99.65079		204,200,000,000.00		20,000,000	10,000,000
Total BAW21 SPOT								204,200,000,000.00		20,000,000	10,000,000
Total For BAW21								204,200,000,000.00		20,000,000	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
BAW21 On 24/03/2022 Spot Bond			9.30000	103.08916	9.30000	103.06328			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				101.24426		101.21896			0.00	40,000,000	1,203,430,507
Total BAW22 SPOT									0.00	40,000,000	1,203,430,507
Total For BAW22									0.00	40,000,000	1,203,430,507
BAW23 On 15/10/2017 Spot Bond			100.00000	52.35534	100.00000	52.22569			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				100.75771		100.73247			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				101.30672		101.28201			0.00	0	40,000,000
Total BAW3 SPOT									0.00	0	40,000,000
Total For BAW3									0.00	0	40,000,000
BAW8 On 02/10/2017 Spot Bond			9.48500	103.38188	9.45000	103.37857		2,143,610,000,000.00		226,000,000	113,000,000
Total BAW8 SPOT								2,143,610,000,000.00		226,000,000	113,000,000
Total For BAW8								2,143,610,000,000.00		226,000,000	113,000,000
BAYA08 On 31/12/2017 Spot Bond			12.17230	100.32696	12.16591	100.29960			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.33647	67.68693	12.33447	67.66481			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			12.26000	100.24463	12.22500	100.22561			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				100.64863		100.61755			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			12.18500	99.40750	12.15000	99.39690			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				100.67858		100.64659			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			11.80000	98.47949	11.77000	98.48637			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				100.66127		100.63009			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				100.67536		100.64350			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				99.74909		99.71523			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.09028		99.09028			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				99.40185		99.36800			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				97.38664		97.38664			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				100.67571		100.64385			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				100.65634		100.62543			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				100.65634		100.62543			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				100.67581		100.64395			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA50 On 31/03/2017 Spot Bond				100.57704		100.54990				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				100.70099		100.66739				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				100.72378		100.68963				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				100.57668		100.54955				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				100.72391		100.68976				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.52995	100.75767	14.53280	100.71777				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.85897		100.81836				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.85878		100.81818				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.85887		100.81827				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.88677		100.84482				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.76026		100.72436				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.83591	100.00000	19.78679				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2I On 30/06/2035 Spot Bond			100.00000	18.05291	100.00000	18.00820			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.14377	100.00000	11.11617			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.15123	100.00000	11.12330			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.47335	100.00000	13.43999			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.67443	100.00000	11.64552			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC114L On 30/01/2017 Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0
Total BC114U SPOT									0.00	0	0
Total For BC114U									0.00	0	0
BC115L On 14/02/2017 Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0
Total BC115U SPOT									0.00	0	0
Total For BC115U									0.00	0	0
BC116L On 24/02/2017 Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0
Total BC116U SPOT									0.00	0	0
Total For BC116U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.02146		100.00016			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				100.35089		100.32761			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				99.97835		99.95656			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				100.29470		100.26990			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ11 On 14/11/2017 Spot Bond				101.66805		101.64531			0.00	0	0
Total BCJ11 SPOT									0.00	0	0
Total For BCJ11									0.00	0	0
BGP3U On 30/06/2019 Spot Bond			100.00000	19.61531	100.00000	19.56673			0.00	0	0
Total BGP3U SPOT									0.00	0	0
Total For BGP3U									0.00	0	0
BGP4U On 30/06/2019 Spot Bond			100.00000	19.61531	100.00000	19.56673			0.00	0	0
Total BGP4U SPOT									0.00	0	0
Total For BGP4U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.51000	195.38934	2.51000	195.34528			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.73000	171.61182	8.68000	172.49938			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.73000	172.11693	8.68000	172.99643			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			9.11500	95.25919	9.06500	95.56746			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.45000	100.85380	8.42000	100.86341			0.00	0	500,000,000
Total BEER02 SPOT									0.00	0	500,000,000
Total For BEER02									0.00	0	500,000,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.97652	100.00000	9.95234			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	8.63340	100.00000	8.61249			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	8.63340	100.00000	8.61249			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.15897	100.00000	9.13678				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.25397	100.00000	12.22429				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	16.92567	100.00000	16.88467				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.98000	103.13135	8.98000	103.10629				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	87.95181	100.00000	87.74038				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	87.95181	100.00000	87.74038				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL01 On 19/11/2024 Spot Bond				102.60634		102.57847			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.49500	100.38932	11.47000	100.41664			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				102.96972		102.94129			0.00	40,000,000	20,000,000
Total BGL03 SPOT									0.00	40,000,000	20,000,000
Total For BGL03									0.00	40,000,000	20,000,000
BGL04 On 05/02/2025 Spot Bond			11.38500	101.34415	11.36000	101.37506			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			11.49000	104.07023	11.44500	104.16804			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				101.64630		101.61707			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			12.02500	103.77776	11.98500	103.90349			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				101.51240		101.48278			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.49000	103.38419	11.44500	103.48432			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				102.41748		102.38575			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.87000	104.54022	11.82500	104.65669			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				102.00323		101.97258			0.00	120,000,000	60,000,000
Total BGL12 SPOT									0.00	120,000,000	60,000,000
Total For BGL12									0.00	120,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			11.91000	104.40080	11.86500	104.52293			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				99.68978		102.51202			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGR03 On 21/02/2017 Spot Bond				108.00877		107.98493			0.00	0	0
Total BGR03 SPOT									0.00	0	0
Total For BGR03									0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.52374		101.50066			0.00	0	100,000,000
Total BID04 SPOT									0.00	0	100,000,000
Total For BID04									0.00	0	100,000,000
BID05 On 26/06/2019 Spot Bond				99.68133		99.65644			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			9.35000	99.54154	9.32000	99.58017			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
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				101.81673		101.78557			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC148 On 06/02/2017 Spot Bond				99.72610		99.70503			0.00	0	0
Total BTC148 SPOT									0.00	0	0
Total For BTC148									0.00	0	0
BTC149 On 10/02/2017 Spot Bond				99.64082		99.61969			0.00	0	0
Total BTC149 SPOT									0.00	0	0
Total For BTC149									0.00	0	0
BTC151 On 10/02/2017 Spot Bond				97.76556		97.77196			0.00	0	0
Total BTC151 SPOT									0.00	0	0
Total For BTC151									0.00	0	0
BTC152 On 17/05/2017 Spot Bond				97.56628		97.54474			0.00	0	0
Total BTC152 SPOT									0.00	0	0
Total For BTC152									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC15 On 20/02/2017 Spot Bond				99.42930		99.40816			0.00	0	0
Total BTC153 SPOT									0.00	0	0
Total For BTC153									0.00	0	0
BTC15 On 28/02/2017 Spot Bond				99.26159		99.24049			0.00	0	0
Total BTC154 SPOT									0.00	0	0
Total For BTC154									0.00	0	0
BTC15 On 02/03/2017 Spot Bond				97.63595		97.64316			0.00	0	0
Total BTC156 SPOT									0.00	0	0
Total For BTC156									0.00	0	0
BTC15 On 06/03/2017 Spot Bond				99.13574		99.11466			0.00	0	0
Total BTC157 SPOT									0.00	0	0
Total For BTC157									0.00	0	0
BTC15 On 07/03/2017 Spot Bond				99.11398		99.09288			0.00	0	0
Total BTC158 SPOT									0.00	0	0
Total For BTC158									0.00	0	0
BTC15 On 14/03/2017 Spot Bond				98.96450		98.94337			0.00	0	0
Total BTC159 SPOT									0.00	0	0
Total For BTC159									0.00	0	0
BTC16 On 03/04/2017 Spot Bond				98.68656		98.65976			0.00	0	0
Total BTC160 SPOT									0.00	0	0
Total For BTC160									0.00	0	0
BTC16 On 05/04/2017 Spot Bond				98.49924		98.47810			0.00	0	0
Total BTC161 SPOT									0.00	0	0
Total For BTC161									0.00	0	0
BTC16 On 10/04/2017 Spot Bond				98.39457		98.37345			0.00	0	0
Total BTC162 SPOT									0.00	0	0
Total For BTC162									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.69213		100.66684			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				100.71388		100.68778			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				100.89273		100.86849			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZJ1: On 19/11/2018 Spot Bond				101.62045		101.59590			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond				101.94448		101.91927			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				101.99561		101.96971			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	11.11272	100.00000	11.08520			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	11.11272	100.00000	11.08520			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.14402	100.00000	11.11643			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	11.14402	100.00000	11.11643			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	41.98951	100.00000	41.88553			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	17.59422	100.00000	17.55065			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				99.86803		99.84593			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			15.50000	98.56869	15.47000	98.56796			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				104.07568		104.04565			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			13.30000	102.50030	13.27000	102.51520			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			8.84500	101.90483	8.81000	101.89174			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				99.83645		99.80186			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			13.30000	99.84086	13.27000	99.86789			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				99.24924		99.21469			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			10.19000	97.21315	10.14500	97.30609			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				101.81412		101.78775			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				102.27180		102.24521			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				102.05267		102.02713			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			10.49000	104.48508	10.44500	104.61003			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			10.63500	109.91372	10.58500	110.12421			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			10.66000	106.14183	10.61000	106.37122			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			10.71000	106.41348	10.66000	106.65489			0.00	0	420,000,000
Total CCT03 SPOT									0.00	0	420,000,000
Total For CCT03									0.00	0	420,000,000
CGR14 On 13/02/2018 Spot Bond				104.09251		104.06413			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	104.79900	10.00000	104.77160			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				100.12380		100.09498			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				100.98232		100.95292			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				100.00017		99.97160			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	39.88163	100.00000	39.78501			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	44.30535	100.00000	44.19564			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	41.14149	100.00000	41.03961			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				100.39097		100.35810			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				101.87986		101.85622			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				102.40509		102.37448			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR24 On 08/02/2021 Spot Bond				102.61474		102.58134			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				100.84842		100.81731			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				100.68114		100.65625			0.00	0	0
Total CGR26 SPOT									0.00	0	0
Total For CGR26									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				101.87690		101.84617			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.59125		100.56344			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				100.61070		100.58195			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				100.63348		100.60365			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				101.62941		101.60144			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				101.74520		101.71516			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	25.17040	100.00000	25.10807			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				99.83952		102.39017			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				99.83508		102.45207			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG12 On 29/07/2021 Spot Bond				99.82824		102.55085			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
CLN184 On 01/07/2021 Spot Bond			10.11000	100.62861	10.11000	100.60119			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	136.12662	3.14000	136.09371			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.35000	134.22180	3.35000	134.18847			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200			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	104.79900	10.00000	104.77200			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				101.73574		101.71203			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24 On 24/02/2017 Spot Bond				101.56827		101.54325			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	96.53843	13.50000	96.50416			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	103.87233	9.35000	103.84654			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.76383		100.73987			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.73200		100.70754			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.77220		100.74838			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.77220		100.74838			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.77220		100.74838			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.72727		100.70254			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.73000	103.02014	9.70000	103.05062			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268 On 30/04/2017 Spot Bond				99.95079		99.92797			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.72989		101.70460			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.96598		100.94131			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.89071		100.86571			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.95422		100.92947			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				101.55058		101.52669			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				101.71115		101.68323			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.99547		100.97107			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				101.38609		101.36238			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				101.98761		101.96338			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				101.52381		101.49941			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.81290		100.78489			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN29 On 26/06/2017 Spot Bond				100.77231		100.74404			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN29 On 26/06/2017 Spot Bond				101.52048		101.49730			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.56780		100.53954			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.76503		100.73703			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.68795		100.65959			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN29 On 20/12/2017 Spot Bond				101.00117		100.97298			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.67834		100.65008			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.81163		100.78420			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.71084		100.68262			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				161.11400		161.11400			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				101.41797		101.39136			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN30: On 20/12/2017 Spot Bond				160.93244		160.93244				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN30: On 20/12/2017 Spot Bond				160.52385		160.52385				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN30: On 20/12/2017 Spot Bond				160.92306		160.92306				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN31: On 14/11/2022 Spot Bond				101.97172		101.94461				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			11.26500	94.63339	11.22500	94.76441				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.78500	96.09328	11.74500	96.22656				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 30/06/2017 Spot Bond				100.68393		100.65680				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN31: On 20/03/2023 Spot Bond				101.01529		100.98669				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond				101.93304		101.90649				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN31: On 24/07/2017 Spot Bond				100.00016		99.97614				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN32: On 30/04/2018 Spot Bond				99.81623		99.78983				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32: On 30/04/2018 Spot Bond			8.80500	102.04386	8.80500	102.01958				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN321 On 24/07/2017 Spot Bond				100.00017		99.97594			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.94458		100.91803			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.95875		100.93179			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				101.01332		100.98478			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				100.96631		100.93913			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				101.04183		101.01247			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.68393		100.65680			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				140.19080		140.19080			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				99.85253		99.82779			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				101.15198		101.11944			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				100.68729		100.66003			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				101.07924		101.04879			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.86229		100.83811			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.98686		100.95908			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN34 On 28/07/2017 Spot Bond				99.85380		99.82927			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.67046		100.64388			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN35 On 28/10/2018 Spot Bond				99.86173		99.83856			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN35 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
CLN35 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
CLN35 On 30/04/2018 Spot Bond				99.85369		99.82919			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.00016		99.97627			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.84156		100.81797			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.44500	104.16354	10.40500	104.33340			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN363 On 20/03/2024 Spot Bond				100.90523		100.87981				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				102.35041		102.32095				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.58500	106.30335	12.54500	106.45527				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				102.43555		102.40497				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.61500	106.35592	12.57500	106.49593				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	104.38611	10.02000	104.35839				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				102.43555		102.40497				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				99.94954		99.92422				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				82.77065		82.71426				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.89339		100.86831				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.90945		100.88390				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.90961		100.88407				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN375 On 30/06/2017 Spot Bond				100.70882		100.68069			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.89000	103.38021	9.84500	103.50320			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.59731		100.57329			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.98991		100.96205			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.54926	10.98000	101.51927			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	103.79748	11.00000	103.76677			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				101.00363		100.97536			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.02268		100.00004			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.37500	102.49940	12.33500	102.65791			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				101.08663		101.05597			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.90932		100.88378			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				99.94643		99.91963			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN388 On 20/09/2019 Spot Bond				100.96149		100.93445			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 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
CLN392 On 20/03/2017 Spot Bond				100.87186		100.84741			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				86.30848		86.30848			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.91416		100.88848			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				101.30777		101.28378			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.98044		100.95285			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				101.75963		101.72600			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.87115		101.84549			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				101.86148		101.83595			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.91406		100.88838			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN402 On 30/06/2017 Spot Bond				100.64353		100.61802			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.64353		100.61802			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				102.00309		101.97244			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				92.16443		92.16443			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.91878		100.89296			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				100.17699		100.04752			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				101.00369		100.97542			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond				101.00840		100.98000			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				100.17779		100.04820			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				100.99426		100.96627			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.17312		101.13995			0.00	0	0
Total CLN414 SPOT									0.00	0	0
Total For CLN414									0.00	0	0
CLN415 On 20/09/2020 Spot Bond				101.04138		101.01202			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN416 On 18/07/2020 Spot Bond				100.18816		100.05698				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	107.85617	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				100.95231		100.92289				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				101.08850		101.05778				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	46.72619	7.01000	46.71752				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				101.09792		101.06693				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				99.93331		99.90002				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				101.44053		101.39962				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				101.33279		101.29500				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				101.44053		101.39962				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				104.25491		104.22917				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				101.29996		101.26312				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN427 On 20/12/2018 Spot Bond				101.03230		101.00322			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN428 On 15/11/2020 Spot Bond				101.90817		101.88162			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				101.28588		101.24945			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond				109.42092		109.42092			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond				101.43941		101.39771			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond				101.53875		101.49499			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond				101.59481		101.54942			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond				110.18368		110.18368			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.83930		100.81564			0.00	0	0
Total CLN435 SPOT									0.00	0	0
Total For CLN435									0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.99901		100.97088			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.95657		100.92966			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN438 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN439 On 03/02/2021 Spot Bond				99.74418		102.19626				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				111.06753		111.06753				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				101.75301		101.70301				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				101.73684		101.70947				0.00	2,000,000,000	1,000,000,000
Total CLN444 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN444										0.00	2,000,000,000	1,000,000,000
CLN445 On 24/05/2021 Spot Bond			10.56000	104.55274	10.51500	104.67922				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.40290		100.38190				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.67615		100.65593				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.49980		100.47908				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.67534		100.65592				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.69785		100.67778				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 20/06/2017 Spot Bond				100.66595		100.64680				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN452 On 31/01/2022 Spot Bond			4.05000	133.18678	4.05000	133.15142			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.95000	95.86720	5.95000	95.83586			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.59000	98.36326	5.59000	98.33211			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN455 On 04/05/2021 Spot Bond				101.69266		101.66555			0.00	6,000,000,000	3,000,000,000
Total CLN455 SPOT									0.00	6,000,000,000	3,000,000,000
Total For CLN455									0.00	6,000,000,000	3,000,000,000
CLN456 On 20/12/2021 Spot Bond				101.11879		101.08720			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 17/11/2021 Spot Bond				101.80411		101.77829			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond				101.50215		101.47598			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN459 On 20/06/2017 Spot Bond				100.75689		100.73511			0.00	0	0
Total CLN459 SPOT									0.00	0	0
Total For CLN459									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				195.97955		196.67898			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.11500	95.25919	9.06500	95.56746			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			8.73000	171.61182	8.68000	172.49938			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89 On 02/03/2028 Spot Bond			8.73000	172.11693	8.68000	172.99643			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.91435		100.88867			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				100.37646		100.34944			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				100.92380		100.89785			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				100.00016		99.97614			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				100.85387		100.82993			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				100.89070		100.86570			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				99.29977		99.27293			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.89064		100.86564			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.92350		100.89754			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				102.00652		101.97989			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				100.21671		100.18877			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			9.28500	100.85892	9.25000	100.87768			0.00	0	980,000,000
Total COJ04 SPOT									0.00	0	980,000,000
Total For COJ04									0.00	0	980,000,000
COJ05 On 05/06/2023 Spot Bond			9.84000	112.63804	9.79500	112.83260			0.00	0	1,000,000,000
Total COJ05 SPOT									0.00	0	1,000,000,000
Total For COJ05									0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			10.10000	105.89798	10.05500	106.02148			0.00	0	200,000,000
Total COJ07 SPOT									0.00	0	200,000,000
Total For COJ07									0.00	0	200,000,000
COJ08 On 22/06/2026 Spot Bond			10.89500	104.26176	10.84500	104.52834			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			10.33500	100.47600	10.29500	100.65049			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			10.51000	96.54605	10.47000	96.69076			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.44000	95.41548	11.39000	95.68114			0.00	0	6,110,000,000
Total COT02 SPOT									0.00	0	6,110,000,000
Total For COT02									0.00	0	6,110,000,000
COT03 On 05/06/2028 Spot Bond			11.46000	88.74094	11.41000	88.99964			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	17.47118	100.00000	17.42792			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	14.35122	100.00000	14.31568			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	30.21762	100.00000	30.14280			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL05U On 30/10/2018 Spot Bond			100.00000	33.59222	100.00000	33.51084			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL06U On 30/11/2018 Spot Bond			100.00000	31.29684	100.00000	31.21934			0.00	0	0
Total CPL06U SPOT									0.00	0	0
Total For CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.86500	95.15998	11.82000	95.40730			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	42.59277	100.00000	42.48730			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	36.63574	100.00000	36.54502			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	43.12496	100.00000	43.01817			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			8.51000	101.13748	8.47500	101.13670			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.20394	6.86000	102.18490			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0
DENG5 On 04/02/2017 Spot Bond				101.87637		101.85401			0.00	0	0
Total DENG59 SPOT									0.00	0	0
Total For DENG59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 27/01/2017 Spot Bond			8.75000	99.92813	8.75000	99.90420			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				101.27633		101.25366			0.00	0	0
Total DENG62 SPOT									0.00	0	0
Total For DENG62									0.00	0	0
DENG6 On 03/03/2017 Spot Bond				101.16717		101.14455			0.00	0	0
Total DENG63 SPOT									0.00	0	0
Total For DENG63									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.39127		100.36500			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	57.91520	100.00000	57.77179			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	57.91520	100.00000	57.77179			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	65.59773	100.00000	65.46786			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.15004		101.11755			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00008		99.96340			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				65.89211		65.83383			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			9.66000	98.68581	9.61500	98.81657			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			9.37500	104.55220	9.35000	104.59114		2,156,250,000,000.00		230,000,000	715,000,000
Total DV22 SPOT								2,156,250,000,000.00		230,000,000	715,000,000
Total For DV22								2,156,250,000,000.00		230,000,000	715,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	21.45239	100.00000	21.40517			0.00	0	0
Total DV22/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 DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.97500	104.16979	9.93500	104.32209			6,583,500,000,000.00	660,000,000	18,898,000,000
Total DV23 SPOT									6,583,500,000,000.00	660,000,000	18,898,000,000
Total For DV23									6,583,500,000,000.00	660,000,000	18,898,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.56082	100.00000	14.52876			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.56082	100.00000	14.52876			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			10.04500	102.40639	10.00500	102.57624			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	104.17317	9.69000	104.14640			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.17317	9.69000	104.14640			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.96000	98.66622	10.90000	99.01900			1,096,000,000,000.00	100,000,000	50,000,000
Total DV29 SPOT									1,096,000,000,000.00	100,000,000	50,000,000
Total For DV29									1,096,000,000,000.00	100,000,000	50,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	104.34917	10.10000	104.32123			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.34917	10.10000	104.32123			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02i On 24/02/2017 Spot Bond				101.41071		101.38831			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				107.75662		107.73290			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				100.81294		100.79018			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0
DVC02: On 16/03/2017 Spot Bond				107.41534		107.39158			0.00	0	0
Total DVC024 SPOT									0.00	0	0
Total For DVC024									0.00	0	0
DVC25 On 29/08/2017 Spot Bond				101.26462		101.24176			0.00	520,000,000	130,000,000
Total DVC25 SPOT									0.00	520,000,000	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
Total For DVC25										0.00	520,000,000	130,000,000
DVC26 On 29/11/2017 Spot Bond				101.29693		101.27448				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.79586		100.77318				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				100.47746		100.45388				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.68518		101.66179				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				101.36541		101.34172				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				101.41400		101.38943				0.00	40,000,000,000	40,000,000,000
Total DVF21 SPOT										0.00	40,000,000,000	40,000,000,000
Total For DVF21										0.00	40,000,000,000	40,000,000,000
E170 On 01/08/2020 Spot Bond			8.69500	114.02539	8.67000	114.08016				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	18.23827	100.00000	18.19812				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			9.55500	103.74873	9.53000	103.78860				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			9.69000	103.77072	9.64500	103.92298				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.97500	103.47870	9.93500	103.65191				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			3.21000	105.69334	3.25000	105.16431				0.00	0	0
Total ECN32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				99.79943		99.76589				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				99.83919		99.81229				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	16.40105	100.00000	16.36131				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.84000	101.36203	2.85000	101.17853				0.00	0	6,000,000,000
Total EL037 SPOT										0.00	0	6,000,000,000
Total For EL037										0.00	0	6,000,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	111.34464	2.25000	111.32044				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			2.80000	127.51161	2.80000	127.48186				0.00	0	3,579,400,000
Total EL28 SPOT										0.00	0	3,579,400,000
Total For EL28										0.00	0	3,579,400,000
EL29 On 19/11/2029 Spot Bond			2.78000	114.78002	2.78000	114.75330				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			2.78000	113.70540	2.78000	113.67907				0.00	0	1,390,000,000
Total EL30 SPOT										0.00	0	1,390,000,000
Total For EL30										0.00	0	1,390,000,000
EL31 On 02/06/2031 Spot Bond			2.76000	106.57382	2.80000	106.03212				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			2.83000	101.89290	2.84000	101.71467				0.00	0	0
Total EL36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	111.34464	2.25000	111.32044			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			10.02000	101.45388	9.97500	101.55887		2,985,960,000,000.00	298,000,000	149,000,000	
Total EMM01 SPOT								2,985,960,000,000.00	298,000,000	149,000,000	
Total For EMM01								2,985,960,000,000.00	298,000,000	149,000,000	
EMM02 On 11/03/2021 Spot Bond			9.77000	107.13780	9.72500	107.26277		3,908,000,000,000.00	400,000,000	200,000,000	
Total EMM02 SPOT								3,908,000,000,000.00	400,000,000	200,000,000	
Total For EMM02								3,908,000,000,000.00	400,000,000	200,000,000	
EMM03 On 04/05/2024 Spot Bond			10.51000	99.91733	10.46000	100.13588		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			10.74500	95.48101	10.68500	95.67795		2,800,862,079,750.00	260,666,550	130,333,275	
Total EMM04 SPOT								2,800,862,079,750.00	260,666,550	130,333,275	
Total For EMM04								2,800,862,079,750.00	260,666,550	130,333,275	
EMM05 On 17/04/2029 Spot Bond			11.01000	101.42413	10.95000	101.63662		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			10.61000	99.70592	10.56000	99.83952		0.00	0	0	
Total EMM06 SPOT								0.00	0	0	
Total For EMM06								0.00	0	0	
EPF002 On 28/05/2018 Spot Bond				101.41276		101.38865		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				101.93534		101.91133		0.00	0	0	
Total EPF004 SPOT								0.00	0	0	
Total For EPF004								0.00	0	0	
EPF006 On 19/08/2018 Spot Bond				101.56118		101.53757		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				101.32195		101.29769		0.00	0	0	
Total EPF007 SPOT								0.00	0	0	
Total For EPF007								0.00	0	0	
EPF008 On 12/09/2019 Spot Bond				101.09233		101.06746		0.00	0	0	
Total EPF008 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond				100.60286		100.57898				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond				101.96342		101.93901				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	23.97596	100.00000	23.91658				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	9.82055	100.00000	9.79623				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 22/02/2017 Spot Bond				101.52202		101.50018				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC24 On 06/03/2017 Spot Bond				103.55990		103.53694				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC26 On 06/09/2017 Spot Bond				101.16370		101.14062				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC27 On 04/05/2017 Spot Bond				101.79420		101.77166				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC28 On 06/11/2017 Spot Bond				101.89853		101.87590				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				99.97208		99.94454				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	99.72899	100.00000	99.45946				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				95.74424		95.71264				0.00	0	0
Total EQS06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.80000	98.01113	12.77000	98.00938				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				98.83367		98.80510				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	29.70531	100.00000	29.63174				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	29.80912	100.00000	29.73530				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				101.73004		101.70534				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				101.76250		101.73616				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				101.82259		101.79650				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				101.94637		101.91723				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	104.79900	10.00000	104.77200				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.66542		101.64169				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				101.64501		101.62159				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				101.60056		101.57780				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				101.88218		101.85883				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				101.72827		101.70359				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				101.91805		101.89389				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				101.71153		101.68710				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.49000	103.29005	8.46000	103.30135			10,007,163,000.00	1,178,700	43,406,300,000	
Total ES18 SPOT									10,007,163,000.00	1,178,700	43,406,300,000	
Total For ES18									10,007,163,000.00	1,178,700	43,406,300,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.41349	9.25000	102.38805			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			9.20500	103.57814	9.16500	103.73857			96,515,345,500.00	10,485,100	3,004,399,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT									96,515,345,500.00	10,485,100	3,004,399,700
Total For ES23									96,515,345,500.00	10,485,100	3,004,399,700
ES23/R On 25/01/2023 Spot Bond			10.00000	99.97348	10.00000	99.94699			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			9.69000	91.40892	9.64000	91.66352			7,671,845,289,000.00	791,728,100	12,990,000,000
Total ES26 SPOT									7,671,845,289,000.00	791,728,100	12,990,000,000
Total For ES26									7,671,845,289,000.00	791,728,100	12,990,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.44081	7.85000	102.41913			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			10.35000	80.29621	10.28500	80.69871			37,405,377,135,000.00	3,614,046,100	84,704,879,500
Total ES33 SPOT									37,405,377,135,000.00	3,614,046,100	84,704,879,500
Total For ES33									37,405,377,135,000.00	3,614,046,100	84,704,879,500
ES33/R On 15/09/2033 Spot Bond			7.50000	102.70025	7.50000	102.67936			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			10.47500	84.67500	10.41500	85.10364			66,084,680,000.00	6,308,800	50,452,191,600
Total ES42 SPOT									66,084,680,000.00	6,308,800	50,452,191,600
Total For ES42									66,084,680,000.00	6,308,800	50,452,191,600
ES42/R On 25/04/2042 Spot Bond			8.50000	102.10289	8.50000	102.07954			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				101.71098		101.68764			0.00	1,320,000,000	1,660,000,000
Total EXX01 SPOT									0.00	1,320,000,000	1,660,000,000
Total For EXX01									0.00	1,320,000,000	1,660,000,000
EXX02 On 19/05/2019 Spot Bond				99.71008		99.68266			0.00	60,000,000	30,000,000
Total EXX02 SPOT									0.00	60,000,000	30,000,000
Total For EXX02									0.00	60,000,000	30,000,000
FIF01U On 01/11/2018 Spot Bond			100.00000	32.12821	100.00000	32.05038			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	32.20781	100.00000	32.12979			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	32.30913	100.00000	32.23086			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	32.41044	100.00000	32.33193				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				101.60304		101.57874				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				101.43580		101.41128				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				101.50974		101.48644				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				101.42048		101.39626				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.39967		101.37491				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				100.69133		100.66607				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				101.09814		101.07314				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				103.77827		103.75538				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	0.28307	100.00000	0.28239				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	0.28307	100.00000	0.28239				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	12.77074	100.00000	12.73980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	12.43522	100.00000	12.40510			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.91000	98.38233	9.88000	98.40649		4,955,000,000,000.00	500,000,000	610,000,000	
Total FRB05 SPOT								4,955,000,000,000.00	500,000,000	610,000,000	
Total For FRB05								4,955,000,000,000.00	500,000,000	610,000,000	
FRB09 On 10/06/2017 Spot Bond				100.96505		100.94327			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				99.97598		99.95192			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				102.14051		102.11541			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				101.40825		101.38234			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				97.29474		97.26328			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.09000	97.74263	11.04500	97.86259			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				102.25570		102.22720			0.00	60,000,000	30,000,000
Total FRB15 SPOT									0.00	60,000,000	30,000,000
Total For FRB15									0.00	60,000,000	30,000,000
FRB16 On 08/07/2025 Spot Bond				100.30696		100.27667			0.00	20,000,000	10,000,000
Total FRB16 SPOT									0.00	20,000,000	10,000,000
Total For FRB16									0.00	20,000,000	10,000,000
FRB17 On 08/01/2027 Spot Bond				100.45454		100.42401			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	11.35650	100.00000	11.32838			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				100.67455		100.64342			0.00	80,000,000	40,000,000
Total FRB18 SPOT									0.00	80,000,000	40,000,000
Total For FRB18									0.00	80,000,000	40,000,000
FRB19 On 14/04/2021 Spot Bond			11.79000	105.22014	11.74500	105.33538			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				101.91761		101.88796			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				101.88291		101.85262			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				101.46005		101.42953			0.00	60,000,000	30,000,000
Total FRB22 SPOT									0.00	60,000,000	30,000,000
Total For FRB22									0.00	60,000,000	30,000,000
FRBC2 On 21/12/2018 Spot Bond			10.60000	103.45830	10.57000	103.48047			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				100.97492		100.94660			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.13000	138.98803	3.13000	138.95455		62,600,000,000.00		20,000,000	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 FRBI22 SPOT									62,600,000,000.00	20,000,000	100,000,000
Total For FRBI22									62,600,000,000.00	20,000,000	100,000,000
FRBI23 On 07/12/2023 Spot Bond			3.40000	273.30776	3.40000	273.23965			408,000,000,000.00	120,000,000	60,000,000
Total FRBI23 SPOT									408,000,000,000.00	120,000,000	60,000,000
Total For FRBI23									408,000,000,000.00	120,000,000	60,000,000
FRBI25 On 31/01/2025 Spot Bond			3.55000	113.97006	3.55000	113.94132			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			3.74000	158.78385	3.74000	158.74285			149,600,000,000.00	40,000,000	20,000,000
Total FRBI28 SPOT									149,600,000,000.00	40,000,000	20,000,000
Total For FRBI28									149,600,000,000.00	40,000,000	20,000,000
FRBI33 On 07/12/2033 Spot Bond			3.90000	193.57877	3.94000	192.56394			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.96000	91.09202	3.96000	91.06794			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			7.10500	76.05460	7.10500	76.05460			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.19800	49.43944	9.19800	49.43944			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.45000	47.99589	9.45000	47.99589			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04 On 15/03/2017 Spot Bond			100.00000	87.95181	100.00000	87.74038			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	28.91497	100.00000	28.84337			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	59.31115	100.00000	59.16428			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				101.59941		101.56803			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC107 On 20/06/2017 Spot Bond				101.05127		101.02164				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.92852		100.90243				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.00597		100.97765				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.98993		100.96207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124:On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
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	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128: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
FRC129: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
FRC130: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
FRC131: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
FRC132: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
FRC133:On 20/09/2017 Spot Bond				101.25348		101.21800				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14:On 20/09/2017 Spot Bond			100.09221	60.38268	100.09221	60.23303				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				100.91143		100.88583				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				104.97665		104.95158				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				100.98697		100.95919				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15:On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.99645		100.96840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.92185		100.89595				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				100.94736		100.92072				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				101.19715		101.16330				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				100.93319		100.90696				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	80.82566	13.22500	80.79646				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				100.88794		100.86302				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				100.88888		100.86394				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.23046		101.19566				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				100.87090		100.84488				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			4.04500	109.94450	4.04500	109.91533				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				100.95687		100.92996				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				100.95687		100.92996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				101.74222		101.71572				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				100.68393		100.65680				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				100.95687		100.92996				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				100.90954		100.88400				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.89159		100.86656				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				102.32913		102.29995				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				101.01971		100.99098				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				109.36280		108.95656				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				99.94610		99.91915				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				101.15010		101.11761				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				101.14916		101.11670				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				100.94750		100.92086				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.94750		100.92086				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2017 Spot Bond				100.51786		100.49334				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191: On 02/04/2019 Spot Bond				100.54173		100.51607				0.00	100,000,000	50,000,000
Total FRC192 SPOT										0.00	100,000,000	50,000,000
Total For FRC192										0.00	100,000,000	50,000,000
FRC192: On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond				100.99248		100.96454				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 17/04/2017 Spot Bond				100.17836		100.15204				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200: On 17/04/2017 Spot Bond				100.17836		100.15204				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202: On 06/05/2017 Spot Bond				102.05246		102.02692				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204: On 06/05/2017 Spot Bond			8.75000	101.87552	8.75000	101.85156				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205: On 20/06/2019 Spot Bond				100.93230		100.90610				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	11.89119	100.00000	11.86175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207(On 20/09/2021 Spot Bond			100.00000	11.04199	100.00000	11.01465				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208(On 07/10/2020 Spot Bond				96.76339		96.72721				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209(On 20/12/2019 Spot Bond			100.00000	18.64045	100.00000	18.59429				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				100.97569		100.94823				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000	68.67722	100.00000	68.51086				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211(On 07/05/2020 Spot Bond				101.99966		101.97479				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	13.10195	100.00000	13.06951				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	67.10392	100.00000	66.94136				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				101.99962		101.97475				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	66.86513	100.00000	66.70314				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				101.99536		101.97055				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				101.90804		101.88436				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC219 On 04/11/2019 Spot Bond				102.08675		102.06175			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220 On 04/11/2017 Spot Bond				101.97596		101.95235			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.46000	136.87448	3.46000	136.84030			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC222 On 20/05/2020 Spot Bond				101.65526		101.63015			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC222 On 30/03/2017 Spot Bond				100.73451		100.70535			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC230 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC231 On 25/06/2018 Spot Bond				100.67400		100.64939			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.32000	131.53723	4.32000	131.50139			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC234 On 20/12/2020 Spot Bond				101.37684		101.33778			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC235 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0
FRC236 On 08/02/2020 Spot Bond				107.04359		106.91552			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC237 On 19/10/2020 Spot Bond				115.41841		115.30264			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23(On 08/02/2020 Spot Bond				107.68953		107.56144			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23(On 19/10/2020 Spot Bond				116.49783		116.38329			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				115.94010		115.82997			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				106.78454		106.65397			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				106.34711		106.21701			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				100.16997		100.20789			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				108.22338		108.11298			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				100.16731		100.20580			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				100.11518		100.16476			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				106.98183		106.85982			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				94.47964		94.35649			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				113.81458		113.70096			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25(On 19/10/2020 Spot Bond				93.32383		93.22018			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				101.15721		101.13092			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				99.85237		99.82760			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			3.99000	135.50128	3.99000	135.46554			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			4.04000	135.19303	4.04000	135.15719			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			4.02000	135.31623	4.02000	135.28043			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			5.86000	143.46124	5.86000	143.41578			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				99.83625		99.80876			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC94/ On 20/03/2017 Spot Bond				100.96926		100.94200			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				100.96832		100.94109			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD01: On 31/10/2020 Spot Bond				102.76678		102.73493			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	28.78464	100.00000	28.71336			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD09I On 26/06/2017 Spot Bond			100.00000	87.04411	100.00000	86.83785			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	17.90514	100.00000	17.86080			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRD15I On 31/12/2021 Spot Bond			100.00000	12.60786	100.00000	12.57665			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.68706		100.66565			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.17874		102.15655			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				100.59309		100.56964			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				99.73026		99.70611			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				99.89915		99.87450			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				101.75141		101.72707			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS01I On 13/05/2021 Spot Bond			100.00000	5.06681	100.00000	5.05707			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02I On 13/05/2021 Spot Bond			100.00000	5.06681	100.00000	5.05707			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10I On 15/01/2024 Spot Bond			2.32800	112.44786	2.32800	112.42308			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS101 On 31/01/2038 Spot Bond			2.74000	117.72512	2.75000	117.50469				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.02847	10.38000	100.00000				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.02847	10.38000	100.00000				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.88000	115.05305	2.89000	114.83803				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.91000	219.44181	2.95000	218.26622				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.85000	115.61951	2.86000	115.40333				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.94000	218.59826	2.98000	217.42795				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				102.55728		102.52800				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.30000	116.06569	3.30000	116.03721				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			3.04500	111.99605	3.05500	111.78719				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.04500	111.99605	3.05500	111.78719				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12(On 07/12/2033 Spot Bond			3.06000	215.26326	3.10000	214.11373			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			3.11000	213.89194	3.15000	212.75097			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12(On 31/01/2025 Spot Bond			2.83000	105.16495	2.83000	105.14045			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			3.14000	213.07427	3.18000	211.93838			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12(On 31/01/2038 Spot Bond			3.95500	96.78615	3.96500	96.60795			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12(On 31/03/2028 Spot Bond			3.48000	162.72522	3.48000	162.68433			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12(On 31/01/2038 Spot Bond			3.77000	99.66561	3.78000	99.48162			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12(On 31/03/2028 Spot Bond			3.47000	162.87904	3.47000	162.83818			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13(On 11/11/2015 Spot Bond				111.62521					0.00	0	0
FRS13(On 11/02/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.53000	161.95854	3.53000	161.91764			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.65000	199.74059	3.69000	198.68758			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond				90.25765		90.30927			0.00	0	0
Total FRS133 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.70000	100.78217	3.71000	100.59593			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			3.95500	96.78615	3.96500	96.60795			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			3.48000	104.39119	3.49000	104.19766			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			3.34000	164.89431	3.34000	164.85351			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			3.42000	205.62354	3.46000	204.53402			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			3.47000	162.87904	3.47000	162.83818			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			3.47000	162.87904	3.47000	162.83818			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			3.76000	158.48529	3.76000	158.44427			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			3.60000	113.55604	3.60000	113.52725			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.16000	138.79435	3.16000	138.76081			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 06/05/2021 Spot Bond				121.74900		112.06000			0.00	0	0
Total FRS148 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.82000	157.59346	3.82000	157.55242				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.86000	157.00215	3.86000	156.96108				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.57000	113.80425	3.57000	113.77549				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.83000	157.44539	3.83000	157.40434				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.87000	156.85471	3.87000	156.81365				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 08/08/2017 Spot Bond				101.73277		101.71108				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS154 On 19/09/2017 Spot Bond				100.81330		100.79116				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond				100.47535		100.45286				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			2.76000	283.59140	2.76000	283.52568				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			2.65000	285.40495	2.65000	285.33961				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.37000	273.77978	3.37000	273.71179				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.12000	140.99770	3.12000	140.96378				0.00	0	0
Total FRS46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				99.93015		99.90682				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			2.65000	142.12933	2.65000	142.09692				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				102.04233		102.01788				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			2.72000	114.24436	2.73000	114.00035				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	92.99070	104.97509	92.74531				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	91.34045	101.07593	91.11444				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	89.28208	100.44759	89.06346				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	89.74269	100.76967	89.52447				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			2.43000	122.79592	2.47000	121.82881				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.76000	120.74096	2.76000	120.71307				0.00	0	0
Total FRS85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.50274		99.50164				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			2.79000	120.47578	2.79000	120.44785				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				101.56748		101.54061				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			2.85000	282.11781	2.85000	282.05171				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				101.90100		101.87708				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.44378		101.41914				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			8.09500	103.30609	8.06000	103.30502				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			8.28000	105.44235	8.23000	105.47709				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			8.65500	102.56140	8.63000	102.59899				0.00	0	19,300,000
Total FRX19 SPOT										0.00	0	19,300,000
Total For FRX19										0.00	0	19,300,000
FRX20 On 01/10/2020 Spot Bond			8.91000	102.24894	8.86500	102.36308				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			9.59500	94.74208	9.55500	94.88970				0.00	0	0
Total FRX23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.88000	105.99076	9.83000	106.24091			197,600,000,000.00	20,000,000	10,000,000
Total FRX24 SPOT									197,600,000,000.00	20,000,000	10,000,000
Total For FRX24									197,600,000,000.00	20,000,000	10,000,000
FRX26 On 01/10/2026 Spot Bond			10.27000	98.31868	10.22000	98.58512			3,081,000,000,000.00	300,000,000	650,000,000
Total FRX26 SPOT									3,081,000,000,000.00	300,000,000	650,000,000
Total For FRX26									3,081,000,000,000.00	300,000,000	650,000,000
FRX30 On 31/01/2030 Spot Bond			10.53500	99.19122	10.48000	99.53420			1,053,500,000,000.00	100,000,000	50,000,000
Total FRX30 SPOT									1,053,500,000,000.00	100,000,000	50,000,000
Total For FRX30									1,053,500,000,000.00	100,000,000	50,000,000
FRX31 On 21/02/2031 Spot Bond			10.62000	95.92276	10.56000	96.30458			4,460,400,000,000.00	420,000,000	210,000,000
Total FRX31 SPOT									4,460,400,000,000.00	420,000,000	210,000,000
Total For FRX31									4,460,400,000,000.00	420,000,000	210,000,000
FRX45 On 14/04/2045 Spot Bond			10.85000	77.28038	10.79000	77.66853			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				100.81975		100.79679			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				100.84336		100.81972			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.26222		101.23812			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				100.90954		100.88400			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.03226		101.00318			0.00	0	3,500,000,000
Total FS1D1 SPOT									0.00	0	3,500,000,000
Total For FS1D1									0.00	0	3,500,000,000
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.40610		101.38349			0.00	0	0
Total FS2A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.43054		101.40738				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.57676		101.55290				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				101.62031		101.59576				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				101.81182		101.78422				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	6.43634	100.00000	6.42075				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	1.07984	100.00000	1.07722				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	35.73857	100.00000	35.65007				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	5.99594	100.00000	5.98109				0.00	0	0
Total FS4A2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.00595	100.00000	1.00346				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	13.55555	100.00000	13.52198				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	2.27424	100.00000	2.26861				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	0.38155	100.00000	0.38061				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	3.55350	100.00000	3.54471				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.55350	100.00000	3.54471				0.00	0	0
Total FS5B1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5B1U										0.00	0	0
FS5C11 On 20/02/2021 Spot Bond			100.00000	3.55350	100.00000	3.54471				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D11 On 20/02/2021 Spot Bond			100.00000	3.55350	100.00000	3.54471				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E11 On 20/02/2021 Spot Bond			100.00000	3.55350	100.00000	3.54471				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				100.20803		100.18116				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			10.07500	102.56262	10.04000	102.54242				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				101.62703		101.60453				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.46139		101.43770				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.47770		101.45373				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				101.58365		101.55789				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				101.71398		101.68601				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				101.79539		101.76604				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT39 On 02/03/2017 Spot Bond				101.19794		101.17655				0.00	0	0
Total GPT39 SPOT										0.00	0	0
Total For GPT39										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	17.38854	100.00000	17.34548				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	61.60351	100.00000	61.45096				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	22.68811	100.00000	22.63194				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	15.05410	100.00000	15.01763				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	23.57257	100.00000	23.51420				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	15.65558	100.00000	15.61681				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	3.06114	100.00000	3.05212				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	98.11828	100.00000	97.85523				0.00	0	0
Total GRB09U SPOT										0.00	0	0
Total For GRB09U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	65.85699	100.00000	65.71084				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	48.97824	100.00000	48.83399				0.00	0	0
Total GRB11U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	36.06770	100.00000	36.02765				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	24.48912	100.00000	24.41699				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	16.03009	100.00000	16.01229				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	12.24456	100.00000	12.20850				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	7.12448	100.00000	7.11657				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	6.15772	100.00000	6.13943				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	3.16996	100.00000	3.16644				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	3.06114	100.00000	3.05212				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.33007		100.30848				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				99.97632		99.95253				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				99.97501		99.94988				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.05750		101.03346				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.63771		101.61286				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				100.66481		100.64070				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				100.50978		100.48529				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				101.74557		101.72173				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				101.75489		101.73037				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				100.68299		100.65819				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.19248		100.16754				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.00930		100.98460				0.00	0	0
Total GRT14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.33171		100.30688				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				100.17337		100.14774				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.91500	103.86425	9.87500	104.03152				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				111.04178		111.00822				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				106.02740		105.99315				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 30/04/2017 Spot Bond				102.10091		102.07538				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.46067		100.43649				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				100.68769		100.66251				0.00	0	0
Total HC3T1 SPOT										0.00	0	0
Total For HC3T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.95379		100.92972				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	18.12805	100.00000	18.08413				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.03333		101.00929				0.00	0	0
Total HILB02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				99.79554		99.77268				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				98.82684		98.80263				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				100.32622		100.30095				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				100.32947		100.30394				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.33338		100.30755				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	8.74069	100.00000	8.71905				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	8.74069	100.00000	8.71905				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	9.27224	100.00000	9.24927				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.27224	100.00000	9.24927				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	9.95566	100.00000	9.93100				0.00	0	0
Total HM1D4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	9.95566	100.00000	9.93100				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	10.79095	100.00000	10.76423				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				101.79063		101.76687				0.00	0	30,000,000
Total HPF04 SPOT										0.00	0	30,000,000
Total For HPF04										0.00	0	30,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.08500	104.39004	8.05000	104.36954			0.00	0	30,000,000
Total HPF05 SPOT									0.00	0	30,000,000
Total For HPF05									0.00	0	30,000,000
HPF06 On 20/02/2020 Spot Bond				101.79442		101.76710			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				101.69872		101.67293			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				100.22533		100.19632			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				100.20603		100.18024			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			8.80500	102.62591	8.78000	102.67752			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	14.80202	100.00000	14.76944			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			2.80000	282.93534	2.80000	282.86946			0.00	0	13,500,000,000
Total HWAY23 SPOT									0.00	0	13,500,000,000
Total For HWAY23									0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.51000	293.68766	2.51000	293.62158			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			2.75000	101.25095	2.78000	100.82815			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.44000	90.34693	10.38000	90.76635			0.00	0	2,970,000,000
Total HWAY34 SPOT									0.00	0	2,970,000,000
Total For HWAY34									0.00	0	2,970,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.10847	100.00000	9.08842			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.44000	90.16147	10.38000	90.58845			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	9.10844	100.00000	9.08839			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.19169		100.16687			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				100.87950		100.85551			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	17.79300	100.00000	17.74894			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	104.79900	10.00000	104.77200			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.15000	126.27703	2.15000	126.24992		395,600,000,000.00	184,000,000	73,222,400,000	
Total I2025 SPOT								395,600,000,000.00	184,000,000	73,222,400,000	
Total For I2025								395,600,000,000.00	184,000,000	73,222,400,000	
I2029 On 31/03/2029 Spot Bond			2.16000	99.65900	2.16000	99.63752		0.00	0	3,040,000,000	
Total I2029 SPOT								0.00	0	3,040,000,000	
Total For I2029								0.00	0	3,040,000,000	
I2033 On 28/02/2033 Spot Bond			2.12000	106.08940	2.15000	105.63252		11,392,880,000,000.00	5,374,000,000	36,447,000,000	
Total I2033 SPOT								11,392,880,000,000.00	5,374,000,000	36,447,000,000	
Total For I2033								11,392,880,000,000.00	5,374,000,000	36,447,000,000	
I2038 On 31/01/2038 Spot Bond			2.12000	130.47982	2.13000	130.23363		1,060,000,000,000.00	500,000,000	176,949,800,000	
Total I2038 SPOT								1,060,000,000,000.00	500,000,000	176,949,800,000	
Total For I2038								1,060,000,000,000.00	500,000,000	176,949,800,000	
I2046 On 31/03/2046 Spot Bond			2.12000	131.26117	2.12000	131.23303		6,158,429,764,000.00	2,904,919,700	241,369,019,700	
Total I2046 SPOT								6,158,429,764,000.00	2,904,919,700	241,369,019,700	
Total For I2046								6,158,429,764,000.00	2,904,919,700	241,369,019,700	
I2050 On 31/12/2050 Spot Bond			2.14000	138.86515	2.14000	138.83525		26,685,222,200,000.00	12,469,730,000	59,070,923,112	
Total I2050 SPOT								26,685,222,200,000.00	12,469,730,000	59,070,923,112	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2050									16,685,222,200,000.00	12,469,730,000	59,070,923,112
IBL22 On 15/03/2018 Spot Bond			8.73500	104.92592	8.70000	104.93884			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			5.40000	141.70259	5.40000	141.65949			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			2.72000	141.66620	2.72000	141.63363			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				100.63607		100.61340			0.00	0	233,920,000
Total IBL38 SPOT									0.00	0	233,920,000
Total For IBL38									0.00	0	233,920,000
IBL39 On 02/04/2018 Spot Bond			8.85500	102.62350	8.82000	102.63786			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.21434		101.19185			0.00	0	20,000,000
Total IBL42 SPOT									0.00	0	20,000,000
Total For IBL42									0.00	0	20,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.23000	98.62738	9.20000	98.65372			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.58500	94.25374	9.56000	94.29049			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			9.24500	100.17652	9.21000	100.18974			9,245,000,000,000.00	1,000,000,000	250,000,000
Total IBL49 SPOT									9,245,000,000,000.00	1,000,000,000	250,000,000
Total For IBL49									9,245,000,000,000.00	1,000,000,000	250,000,000
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.27615	7.34000	102.25590			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			9.57500	98.38978	9.55000	98.43752			0.00	0	0
Total IBL50 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.35606		99.33320				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.01000	98.59766	8.98000	98.61548				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				99.83275		99.80874				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				101.61955		101.59752				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			8.50500	103.77637	8.47000	103.75439				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.97000	104.43629	8.94000	104.46712				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			10.07500	105.33880	10.03500	105.51097				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.32995		101.30656				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.04840		100.02772				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				99.94532		99.92401				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				99.31141		99.28863				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				99.86571		99.84321				0.00	0	0
Total IBL65 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.14655		101.12317				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			3.45000	136.93799	3.45000	136.90383				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				100.76367		100.73993				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	38.43754	100.00000	38.34236				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				101.69602		101.67283				0.00	5,000,000,000	2,500,000,000
Total IBL73 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IBL73										0.00	5,000,000,000	2,500,000,000
IBL75 On 19/08/2020 Spot Bond				101.59429		101.57016				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				101.99276		101.97002				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				101.49398		101.46974				0.00	0	100,000,000
Total IBL77 SPOT										0.00	0	100,000,000
Total For IBL77										0.00	0	100,000,000
IBL78 On 25/11/2022 Spot Bond			10.12500	101.24655	10.08500	101.39189				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.80000	102.08587	8.77000	102.11696				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	23.36301	100.00000	25.38854				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	11.10544	100.00000	13.22167				0.00	0	0
Total IBL81U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				99.89977		99.87692			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				100.81779		100.79343			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	20.58718	100.00000	20.53619			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				101.99235		101.96902			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				101.62910		101.60440			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.10000	103.05843	9.07000	103.09531			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			9.53000	104.57075	9.48500	104.70327			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	14.63603	100.00000	14.60327			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				101.51017		101.48329			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	24.73499	100.00000	24.67507		400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total IBL90U SPOT								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For IBL90U								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
IBL91 On 02/06/2018 Spot Bond				101.30180		101.27792			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				100.29936		100.27416			0.00	0	0
Total IBL92 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				101.33390		101.31036			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				101.47387		101.44941			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.08634		101.06161			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				100.83623		100.81202			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				100.51726		100.49276			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				100.54036		100.51475			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.97000	102.39572	8.94000	102.44269			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	0.03573	100.00000	0.03565			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				99.78200		99.75979			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.85000	97.49651	9.80500	97.60511		1,576,000,000,000.00	160,000,000	80,000,000	
Total IDCG03 SPOT								1,576,000,000,000.00	160,000,000	80,000,000	
Total For IDCG03								1,576,000,000,000.00	160,000,000	80,000,000	
IDCG04 On 24/11/2017 Spot Bond				101.41244		101.38923			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.38205		101.35813			0.00	0	0
Total IDCG05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.56000	96.28972	10.51000	96.51579				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				101.74540		101.72156				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			11.41000	101.27781	11.35000	101.65755				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				101.24398		101.21973				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.26143		101.23683				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.66000	102.29746	10.61000	102.57145				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	99.90420	5.00000	99.89053				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	101.32474	5.00000	101.31099				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.45465	4.00000	101.44355				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.08300	4.00000	101.07200				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.96000	99.72474	8.91000	99.97724				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			8.24000	104.27408	8.19500	104.41078				0.00	0	0
Total IFC02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.07833	100.00000	8.05833				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	63.84496	100.00000	63.69029				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	65.55675	100.00000	65.39794				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	4.85962	100.00000	4.85040				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.67152	100.00000	10.64510				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	17.62343	100.00000	17.58074				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	20.29813	100.00000	20.24787				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	8.78085	100.00000	8.76131				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	14.09279	100.00000	14.05790				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	31.27897	100.00000	31.20152				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	73.23616	100.00000	73.09477				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	73.75800	100.00000	73.61803				0.00	0	0
Total IN319U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	92.87521	100.00000	92.64417				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	13.13199	100.00000	13.10017				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	13.08701	100.00000	13.05461				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	83.62345	100.00000	83.43762				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	18.68958	100.00000	18.64329				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	9.74778	100.00000	9.72364				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	94.85803	100.00000	94.62147				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	13.27266	100.00000	13.23979				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	63.33365	100.00000	63.17681				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 01/03/2018 Spot Bond			100.00000	44.27103	100.00000	44.16140				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	10.17957	100.00000	10.14949				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total IN343U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN343U										0.00	0	0
IN344U On 31/01/2040 Spot Bond			100.00000		100.00000	0.00000				0.00	0	100,000,000
Total IN344U SPOT										0.00	0	100,000,000
Total For IN344U										0.00	0	100,000,000
IN345U On 31/01/2030 Spot Bond			100.00000	7.70909	100.00000	7.66807				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	39.46040	100.00000	39.36269				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	11.35526	100.00000	11.33000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN351U On 04/07/2017 Spot Bond			100.00000	81.50506	100.00000	81.26604				0.00	0	0
Total IN351U SPOT										0.00	0	0
Total For IN351U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.91094		100.88372				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.03961		101.01533				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	101.99670	6.50000	101.97876				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING196 On 30/06/2027 Spot Bond				84.54965		84.54965				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200				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				100.89303		100.86635				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				101.16349		94.78879				0.00	0	0
Total ING232 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				93.45996		93.43690				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				102.26777		102.23643				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				100.11375		100.08535				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				102.38292		102.35128				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			12.09000	107.87143	12.04500	107.98000				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	104.79900	10.00000	104.77200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.27425		100.24903				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			8.98500	102.40847	8.95000	102.39145				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				100.59747		100.57373				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				100.52249		100.49775				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				100.52937		100.50430				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.56158						0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	28.78892	100.00000	28.71763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.19290		100.16791			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.25484		101.23037			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				100.88767		100.86357			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				100.91201		100.88722			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				100.92661		100.90141			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				100.82208		100.79758			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				100.83098		100.80621			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.83988		100.81484			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC12 On 27/01/2017 Spot Bond				101.88007		101.85870			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			9.92000	99.76117	9.87500	99.88806			0.00	0	1,950,000,000
Total IPL10 SPOT									0.00	0	1,950,000,000
Total For IPL10									0.00	0	1,950,000,000
IPL11 On 24/05/2022 Spot Bond				101.58715		101.56185			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.78500	103.80175	8.75000	103.79985		1,959,055,000,000.00		223,000,000	223,000,000

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 IPL6 SPOT									1,959,055,000,000.00	223,000,000	223,000,000
Total For IPL6									1,959,055,000,000.00	223,000,000	223,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	64.96911	100.00000	64.82373			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				100.46838		100.44380			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	40.59124	100.00000	40.49073			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				100.58762		100.56251			0.00	40,800,000,000	20,400,000,000
Total IPL8 SPOT									0.00	40,800,000,000	20,400,000,000
Total For IPL8									0.00	40,800,000,000	20,400,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	12.03342	100.00000	12.00362			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				101.34361		101.31920			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				101.37961		101.35395			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.81000	134.67295	3.81000	134.63806			3,657,600,000,000.00	960,000,000	480,000,000
Total IV017 SPOT									3,657,600,000,000.00	960,000,000	480,000,000
Total For IV017									3,657,600,000,000.00	960,000,000	480,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	99.94806	2.75000	99.94065			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			4.03000	154.51758	4.03000	154.47648			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				100.57444		100.54721			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.35457		100.32712				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				99.97096		99.94521				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				99.35951		99.33061				0.00	80,000,000	40,000,000
Total IV025 SPOT										0.00	80,000,000	40,000,000
Total For IV025										0.00	80,000,000	40,000,000
IV026 On 27/09/2024 Spot Bond				99.32917		99.30062				0.00	60,000,000	30,000,000
Total IV026 SPOT										0.00	60,000,000	30,000,000
Total For IV026										0.00	60,000,000	30,000,000
IV030 On 31/01/2025 Spot Bond			4.15000	109.11122	4.15000	109.08197				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.15000	109.11122	4.15000	109.08197				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.22629		101.19827				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				102.30065		102.27341				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				102.36277		102.33141				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			11.79000	107.74969	11.74500	107.86000				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				100.49809		100.46499				0.00	120,000,000	60,000,000
Total IV035 SPOT										0.00	120,000,000	60,000,000
Total For IV035										0.00	120,000,000	60,000,000
IV036 On 22/07/2021 Spot Bond				100.03037		100.00037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				101.02539		100.99366				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			4.90000	128.07239	4.90000	128.03550				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				100.83317		100.80132				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			12.14000	103.23496	12.09500	103.35820				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				102.14171		102.11035				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2026 Spot Bond			12.03000	103.85128	11.98500	103.98103				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	33.59060	100.00000	33.50742				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			10.76000	106.61380	10.73000	106.61861				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				100.67535		100.64822				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2022 Spot Bond			100.00000	1.67306	100.00000	1.66988				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.13000	153.07743	4.13000	153.03627				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA656 On 19/01/2017 Spot Bond			100.00000	98.64865	100.00000	98.91599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA656 SPOT										0.00	0	0
Total For IVA656										0.00	0	0
IVA659 On 09/02/2017 Spot Bond			7.65000	99.56179	7.65000	99.54102				0.00	0	0
Total IVA659 SPOT										0.00	0	0
Total For IVA659										0.00	0	0
IVA660 On 16/02/2017 Spot Bond			7.75000	99.40899	7.75000	99.38801				0.00	0	0
Total IVA660 SPOT										0.00	0	0
Total For IVA660										0.00	0	0
IVA662 On 02/03/2017 Spot Bond			7.75000	99.11610	7.75000	99.09525				0.00	0	0
Total IVA662 SPOT										0.00	0	0
Total For IVA662										0.00	0	0
IVA663 On 09/03/2017 Spot Bond			7.75000	98.97030	7.75000	98.94951				0.00	0	0
Total IVA663 SPOT										0.00	0	0
Total For IVA663										0.00	0	0
IVA664 On 16/03/2017 Spot Bond			7.75000	98.82493	7.75000	98.80420				0.00	0	0
Total IVA664 SPOT										0.00	0	0
Total For IVA664										0.00	0	0
IVA665 On 23/03/2017 Spot Bond			7.85000	98.66318	7.85000	98.64225				0.00	0	0
Total IVA665 SPOT										0.00	0	0
Total For IVA665										0.00	0	0
IVA667 On 06/04/2017 Spot Bond			7.85000	98.37095	7.85000	98.35014				0.00	0	0
Total IVA667 SPOT										0.00	0	0
Total For IVA667										0.00	0	0
IVA668 On 13/04/2017 Spot Bond			7.85000	98.22548	7.85000	98.20474				0.00	0	0
Total IVA668 SPOT										0.00	0	0
Total For IVA668										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	104.79900	10.00000	104.77200				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				101.34142		101.31774				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				100.20659		100.18116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.30117		100.27585				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				100.09203		100.16192				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.53258		100.50734				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				100.00009		99.97794				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				100.62320		100.59851				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				100.63666		100.61143				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				95.51160		95.48017				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.57000	99.59580	9.54000	99.63474				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	21.61934	100.00000	21.57096				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	21.56549	100.00000	21.51209				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			9.66000	98.88990	9.61500	99.02481				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				99.86003		99.83659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.32300		100.30159				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				102.00991		101.98493				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				101.63786		101.61301				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				101.27557		101.25076				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				102.09258		102.06788				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				101.90913		101.88403				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				100.70306		100.67736				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				99.83381		99.80995				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.54629		100.52041				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				102.08478		102.05879				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.02762		101.00245				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				101.11659		101.09125				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				101.05246						0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	60.91061	100.00000	60.75978				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				101.99808		101.97420				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				100.45636		100.43275				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				100.02476		100.00024				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				102.05371		102.02912				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				101.60228		101.57714				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				101.60228		101.57714				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				100.20539		100.17886				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	13.72464	100.00000	13.69065				0.00	0	0
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0
IVC083 On 29/07/2019 Spot Bond				99.85064		99.82560				0.00	0	0
Total IVC083 SPOT										0.00	0	0
Total For IVC083										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC086 On 15/08/2017 Spot Bond				101.84053		101.81706			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				100.33117		100.30738			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				100.28499		100.26101			0.00	0	0
Total IVC088 SPOT									0.00	0	0
Total For IVC088									0.00	0	0
IVC089 On 31/10/2018 Spot Bond				99.84685		99.82485			0.00	0	0
Total IVC089 SPOT									0.00	0	0
Total For IVC089									0.00	0	0
IVC090 On 31/10/2018 Spot Bond				99.84404		99.82164			0.00	0	0
Total IVC090 SPOT									0.00	0	0
Total For IVC090									0.00	0	0
IVC092 On 23/11/2019 Spot Bond				101.60965		101.58393			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC093 On 23/11/2018 Spot Bond				101.54327		101.51866			0.00	0	0
Total IVC093 SPOT									0.00	0	0
Total For IVC093									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.51000	102.50970	10.46500	102.65042			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 14/06/2021 Spot Bond				101.09761		101.07136			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.97000	100.99326	8.94000	101.00738			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.42324	100.00000	3.41675			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	42.11616	100.00000	42.01187			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC74U On 22/09/2018 Spot Bond			100.00000	30.24953	100.00000	30.17462			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	4.94808	100.00000	4.93870			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	2.18260	100.00000	2.17846			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	2.13748	100.00000	2.13342			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2022 Spot Bond			100.00000	1.81196	100.00000	1.80853			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	3.45590	100.00000	3.44934			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2022 Spot Bond			100.00000	1.72795	100.00000	1.72467			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2022 Spot Bond			100.00000	1.68902	100.00000	1.68581			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				99.80750		99.77990			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				101.24886		101.22545			0.00	0	40,000,000
Total KAP001 SPOT									0.00	0	40,000,000
Total For KAP001									0.00	0	40,000,000
KAP002 On 13/06/2019 Spot Bond				101.09477		101.06925			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				101.27536		101.24997			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.65524		100.63030			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				100.69363		100.66720			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			10.06000	103.12010	10.01500	103.26010			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.47682		101.45161			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	23.35696	100.00000	23.29911			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				104.00451		103.97600			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				102.45936		102.43085			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				102.40406		102.37391			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			9.11000	132.85220	9.06000	133.22721			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				100.70442		100.67957			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.15156		101.12817			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK07 On 16/09/2017 Spot Bond				100.74616		100.72188			0.00	0	100,000,000
Total LBK07 SPOT									0.00	0	100,000,000
Total For LBK07									0.00	0	100,000,000
LBK08 On 30/10/2019 Spot Bond				100.68061		100.65759			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	18.67581	100.00000	18.63056			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			10.25500	99.95671	10.23000	99.98897			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.49045	9.62000	101.46411			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	103.99404	9.71000	103.96724			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				100.88786		100.86375			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	41.29381	100.00000	41.19155			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				100.34285		100.31401			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				101.42335		101.39815			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.98500	102.71397	8.95000	102.70796			0.00	0	3,670,000,000
Total LGL02 SPOT									0.00	0	3,670,000,000
Total For LGL02									0.00	0	3,670,000,000
LGL03 On 03/04/2018 Spot Bond			9.63500	100.15780	9.60000	100.16994			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			10.13000	101.22471	10.10500	101.26949			0.00	0	780,000,000
Total LGL04 SPOT									0.00	0	780,000,000
Total For LGL04									0.00	0	780,000,000
LGL05 On 12/12/2021 Spot Bond				101.17353		101.14675			0.00	40,000,000	20,000,000
Total LGL05 SPOT									0.00	40,000,000	20,000,000
Total For LGL05									0.00	40,000,000	20,000,000
LGL06 On 04/10/2022 Spot Bond			10.22500	103.00241	10.18500	103.14389			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				100.53498		100.50832			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				102.50923		102.47439			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			13.30000	102.59266	13.27000	102.60313			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			14.15500	103.07283	14.13000	103.09044			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL22 On 13/09/2017 Spot Bond				101.13558		101.10908			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				101.55195		101.51610			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				101.99892		101.96612			0.00	0	2,250,000,000
Total LOM01 SPOT									0.00	0	2,250,000,000
Total For LOM01									0.00	0	2,250,000,000
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFA2 On 17/11/2019 Spot Bond				101.59711		101.57179			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				101.69220		101.66536			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				101.79587		101.76735			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				99.79678		99.77425			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	100.00000			0.00	0	0
Total MAQ083 SPOT									0.00	0	0
Total For MAQ083									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				99.81261		99.79179			0.00	0	0
Total MAQ088 SPOT									0.00	0	0
Total For MAQ088									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				101.69681		101.67467			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 13/03/2017 Spot Bond				98.99913		98.97828			0.00	0	0
Total MAQ092 SPOT									0.00	0	0
Total For MAQ092									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.99422		100.97175			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 13/02/2017 Spot Bond				99.58623		99.56554			0.00	0	0
Total MAQ094 SPOT									0.00	0	0
Total For MAQ094									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				103.19891		103.17671			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2017 Spot Bond				103.21861		103.19626			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				88.86108		88.84244			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				88.25925		88.23973			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0I On 31/08/2019 Spot Bond				103.10012		103.07823			0.00	0	0
Total MAQ0I1 SPOT									0.00	0	0
Total For MAQ0I1									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.89181		100.87040			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.86442		100.84365			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.78399		100.75277			0.00	0	500,000,000
Total MAQN01 SPOT									0.00	0	500,000,000
Total For MAQN01									0.00	0	500,000,000
MBF03 On 01/10/2017 Spot Bond				100.69138		100.66796			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.22414		100.20140			0.00	0	2,700,000,000
Total MBF039 SPOT									0.00	0	2,700,000,000
Total For MBF039									0.00	0	2,700,000,000
MBF04 On 07/08/2017 Spot Bond				101.93743		101.91572			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.26535		100.24093			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				101.83835		101.81541			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04 On 07/06/2019 Spot Bond				100.92993		100.90606			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				100.95582		100.93285			0.00	0	0
Total MBF048 SPOT									0.00	0	0
Total For MBF048									0.00	0	0
MBF04 On 14/03/2019 Spot Bond				101.39482		101.37128			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				101.66985		101.64835			0.00	0	0
Total MBF050 SPOT									0.00	0	0
Total For MBF050									0.00	0	0
MBF05 On 16/05/2019 Spot Bond				102.03464		102.01144			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	24.80127	100.00000	24.74119			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				100.62209		100.59935			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				100.65839		100.63429			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	97.36081	2.30000	97.55190			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				94.99769		95.03802			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBP03 On 12/09/2019 Spot Bond				101.05159		101.02768			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	83.67802	100.00000	83.48740			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	54.70140	100.00000	66.42170			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	54.74532	100.00000	66.45403			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	65.66739	100.00000	65.50830			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	93.83033	100.00000	93.58974			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				99.86810		99.84600			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.20000	102.13164	9.17000	102.16561		984,400,000,000.00		107,000,000	107,000,000
Total MBSA01 SPOT								984,400,000,000.00		107,000,000	107,000,000
Total For MBSA01								984,400,000,000.00		107,000,000	107,000,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.53237	8.00000	104.50985		0.00		0	0
Total MBSA01/R204 SPOT								0.00		0	0
Total For MBSA01/R204								0.00		0	0
MBSA0 On 15/04/2019 Spot Bond			9.25000	101.76696	9.22000	101.80065		0.00		0	0
Total MBSA02 SPOT								0.00		0	0
Total For MBSA02								0.00		0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.43702	8.91000	102.41250		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				100.45331		100.42934		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				100.47012		100.44526		0.00		0	0
Total MEFSA6 SPOT								0.00		0	0
Total For MEFSA6								0.00		0	0
MEFSB On 05/01/2019 Spot Bond			9.22000	100.68994	9.19000	100.71744		0.00		0	0
Total MEFSB4 SPOT								0.00		0	0
Total For MEFSB4								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			9.91500	100.87862	9.87000	101.02503			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				100.83865		100.81515			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.95500	101.66945	9.93000	101.69966			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.59500	101.01992	9.56000	101.00622			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.09690		101.07319			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			9.79000	104.48060	9.74500	104.60453			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				100.87751		100.85082			0.00	20,000,000	10,000,000
Total MMIG03 SPOT									0.00	20,000,000	10,000,000
Total For MMIG03									0.00	20,000,000	10,000,000
MMIG0 On 12/08/2030 Spot Bond			11.76000	102.61210	11.71000	102.84156		235,200,000,000.00	0.00	20,000,000	10,000,000
Total MMIG04 SPOT								235,200,000,000.00	0.00	20,000,000	10,000,000
Total For MMIG04								235,200,000,000.00	0.00	20,000,000	10,000,000
MMIG0 On 12/08/2017 Spot Bond			11.10500	103.86020	11.06500	103.99145		222,100,000,000.00	0.00	20,000,000	1,060,000,000
Total MMIG05 SPOT								222,100,000,000.00	0.00	20,000,000	1,060,000,000
Total For MMIG05								222,100,000,000.00	0.00	20,000,000	1,060,000,000
MQB02 On 31/05/2017 Spot Bond			9.29500	100.97676	9.26000	100.96386			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.29500	100.70529	9.26000	100.69653			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	94.40699	100.00000	94.18381			0.00	0	0
Total MTN06U SPOT									0.00	0	0
Total For MTN06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN07 On 22/03/2017 Spot Bond			100.00000	88.33800	100.00000	88.12917			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	21.60291	100.00000	21.54942			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	27.14876	100.00000	27.08834			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.62035		101.59423			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	10.44482	100.89771	10.41931			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	10.55871	100.61875	10.53299			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.85284		100.82893				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				100.86229		100.83811				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.96527		100.93812				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				110.66307		110.64836				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	11.84455	100.00000	11.81522				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	12.65945	100.00000	12.62810				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			10.47500	92.01104	10.43500	92.14609				0.00	0	3,500,000,000
Total NAM01 SPOT										0.00	0	3,500,000,000
Total For NAM01										0.00	0	3,500,000,000
NAM02 On 29/06/2020 Spot Bond			9.74000	100.25725	9.69500	100.35952		389,600,000,000.00		40,000,000	20,000,000	
Total NAM02 SPOT								389,600,000,000.00		40,000,000	20,000,000	
Total For NAM02								389,600,000,000.00		40,000,000	20,000,000	
NAM03 On 01/08/2023 Spot Bond			10.02500	99.95150	9.98500	100.11357				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			10.51000	99.77757	10.46000	100.04677				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			9.44000	99.73851	9.41500	99.79147				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.80000	101.86302	9.75500	101.98556			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.26821	9.38000	103.24206			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.77500	103.16152	9.73500	103.33682			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				101.58677		101.56548			0.00	0	100,000,000
Total NBK13B SPOT									0.00	0	100,000,000
Total For NBK13B									0.00	0	100,000,000
NBK14/ On 25/06/2021 Spot Bond			9.60000	99.65558	9.55500	99.78811			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.84000	99.85503	9.79500	100.00049			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				101.65984		101.63787			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.72000	97.43147	10.67000	97.65761			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17/ On 22/04/2026 Spot Bond			10.89000	97.14445	10.84000	97.39315		435,600,000,000.00		40,000,000	1,240,000,000
Total NBK17A SPOT								435,600,000,000.00		40,000,000	1,240,000,000
Total For NBK17A								435,600,000,000.00		40,000,000	1,240,000,000
NBK18/ On 01/06/2020 Spot Bond			9.58500	100.43797	9.56000	100.48212			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				100.77852		100.75571			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.99000	99.98153	9.94500	100.13660			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19I On 26/06/2017 Spot Bond				100.68413		100.66181			0.00	0	180,000,000
Total NBK19B SPOT									0.00	0	180,000,000
Total For NBK19B									0.00	0	180,000,000
NBK19I On 26/06/2017 Spot Bond			100.00000	87.27606	100.00000	87.06924			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20I On 01/06/2026 Spot Bond			10.61000	100.04891	10.56000	100.31039		636,600,000,000.00		60,000,000	30,000,000
Total NBK20A SPOT								636,600,000,000.00		60,000,000	30,000,000
Total For NBK20A								636,600,000,000.00		60,000,000	30,000,000
NBK20I On 25/06/2021 Spot Bond				98.68066		98.65431			0.00	20,000,000	10,000,000
Total NBK20B SPOT									0.00	20,000,000	10,000,000
Total For NBK20B									0.00	20,000,000	10,000,000
NBK21I On 21/07/2027 Spot Bond			11.16000	96.85646	11.11000	97.12584		223,200,000,000.00		20,000,000	10,000,000
Total NBK21A SPOT								223,200,000,000.00		20,000,000	10,000,000
Total For NBK21A								223,200,000,000.00		20,000,000	10,000,000
NBK21I On 10/11/2017 Spot Bond				101.92186		101.89981			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			9.47500	104.42399	9.44000	104.55395			0.00	0	130,000,000
Total NBK22A SPOT									0.00	0	130,000,000
Total For NBK22A									0.00	0	130,000,000
NBK22I On 12/02/2018 Spot Bond				101.93672		101.91434			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			10.81000	101.21626	10.76000	101.46597		3,459,200,000,000.00		320,000,000	160,000,000
Total NBK23A SPOT								3,459,200,000,000.00		320,000,000	160,000,000
Total For NBK23A								3,459,200,000,000.00		320,000,000	160,000,000
NBK23I On 12/02/2020 Spot Bond				101.59386		101.57014			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			11.06000	101.18217	11.01000	101.46225			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				101.81835		101.79450			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25/ On 17/02/2023 Spot Bond			10.01500	107.49988	9.97500	107.65354			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				101.77711		101.75193			0.00	200,000,000	100,000,000
Total NBK25B SPOT									0.00	200,000,000	100,000,000
Total For NBK25B									0.00	200,000,000	100,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	13.17680	100.00000	13.14732			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.02429		100.00004			0.00	40,000,000	20,000,000
Total NBK26B SPOT									0.00	40,000,000	20,000,000
Total For NBK26B									0.00	40,000,000	20,000,000
NBK27/ On 10/05/2026 Spot Bond			10.15000	108.20283	10.10000	108.48221			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.48491		101.46200			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			10.02500	104.68387	9.98500	104.84450			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.57682		101.55296			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.51000	104.98381	10.46000	105.25113			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				101.61276		101.58914			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				101.69524		101.67067			0.00	1,000,000,000	500,000,000
Total NBK30B SPOT									0.00	1,000,000,000	500,000,000
Total For NBK30B									0.00	1,000,000,000	500,000,000
NBK31I On 17/02/2023 Spot Bond				101.73489		101.70898			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK32I On 26/02/2019 Spot Bond				101.38951		101.36583			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				102.13031		102.10718			0.00	10,000,000,000	5,000,000,000
Total NBK33B SPOT									0.00	10,000,000,000	5,000,000,000
Total For NBK33B									0.00	10,000,000,000	5,000,000,000
NBK34I On 10/05/2021 Spot Bond				101.89344		101.86893			0.00	4,000,000,000	2,000,000,000
Total NBK34B SPOT									0.00	4,000,000,000	2,000,000,000
Total For NBK34B									0.00	4,000,000,000	2,000,000,000
NBK35I On 10/05/2023 Spot Bond				101.93435		101.90928			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				101.98531		101.95955			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				102.04444		102.02127			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				102.07903		102.05482			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			9.10000	109.52343	9.07000	109.56756		182,000,000,000.00		20,000,000	590,000,000
Total NBK3A SPOT								182,000,000,000.00		20,000,000	590,000,000
Total For NBK3A								182,000,000,000.00		20,000,000	590,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	26.05485	100.00000	25.99656		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			11.28500	43.62171	11.23500	43.76130		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				102.23204		102.20664		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				100.02930		100.09716		0.00		0	0
Total NBK7B SPOT								0.00		0	0
Total For NBK7B								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 15/08/2017 Spot Bond				101.78644		101.76167				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				100.86937		100.84498				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				100.58384		100.55906				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				99.84662		99.82459				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				100.90948		100.88393				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	9.53389	100.00000	9.51028				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.53389	100.00000	9.51028				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			10.45500	104.69634	10.40500	104.91662				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				100.90476		100.87935				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			10.49000	103.62277	10.44000	103.84133				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				100.90948		100.88393				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.83210		100.80879				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				100.91694		100.89117				0.00	0	0
Total NCLN90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.92638		100.90034				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.31496		101.29084				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				100.37234		100.34734				0.00	5,000,000,000	2,500,000,000
Total NCLN93 SPOT										0.00	5,000,000,000	2,500,000,000
Total For NCLN93										0.00	5,000,000,000	2,500,000,000
NCLN9 On 20/09/2020 Spot Bond				100.81465		100.78907				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				100.37239		100.34738				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	13.71276	100.00000	13.67880				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				99.97419		99.94812				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				101.19963		101.17242				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			10.77000	102.54268	10.74000	102.57059				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				98.57283		98.54292				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				100.21998		100.19163				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				100.21964		100.19130				0.00	0	0
Total NED18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED18									0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.63113		100.60120			0.00	60,000,000	30,000,000
Total NED19 SPOT									0.00	60,000,000	30,000,000
Total For NED19									0.00	60,000,000	30,000,000
NED20 On 01/07/2020 Spot Bond			11.50500	100.10352	11.48000	100.14179			0.00	0	1,990,000,000
Total NED20 SPOT									0.00	0	1,990,000,000
Total For NED20									0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.39362		100.37179			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	111.83995	9.44500	111.81143			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				104.93809		102.48534			0.00	200,000,000	100,000,000
Total NEDT1A SPOT									0.00	200,000,000	100,000,000
Total For NEDT1A									0.00	200,000,000	100,000,000
NEDT1 On 26/11/2021 Spot Bond				102.24213		102.20518			0.00	20,000,000	10,000,000
Total NEDT1B SPOT									0.00	20,000,000	10,000,000
Total For NEDT1B									0.00	20,000,000	10,000,000
NGL01 On 22/09/2021 Spot Bond				101.03533		101.00430			0.00	80,000,000	40,000,000
Total NGL01 SPOT									0.00	80,000,000	40,000,000
Total For NGL01									0.00	80,000,000	40,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200			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	102.66944	13.50000	102.63239			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/10/2019 Spot Bond				101.39986		101.36901			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.01000	119.82740	3.01000	119.79891			0.00	0	0
Total NILB11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	204.84430	3.45000	204.79299				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			3.40000	115.22231	3.40000	115.19372				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.62000	160.58905	3.62000	160.54809				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			3.69000	159.53314	3.69000	159.49215				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			9.00500	101.01640	8.98000	101.06642				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	85.57030	100.00000	85.37358				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			9.63500	104.03497	9.61000	104.07957				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.47338		101.45073				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.44766		101.42542				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				101.82052		101.79768				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				101.53020		101.50554				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				101.43996		101.41679				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			9.83500	104.06146	9.81000	104.10526				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.49911		101.47605				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.48197		101.45918				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				101.59675		101.57212				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			10.03500	104.08798	10.01000	104.13099				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.51626		101.49293				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.52485		101.50138				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				101.67044		101.64462				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				101.84171		101.81312				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.55056		101.52667				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				101.74781		101.71959				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.09000	107.09115	9.06000	107.11694				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			9.84000	113.25438	9.79500	113.43211				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.65000	179.44390	2.65000	179.40284				0.00	0	9,700,000,000
Total NRA023 SPOT										0.00	0	9,700,000,000
Total For NRA023										0.00	0	9,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.44000	107.00069	11.39000	107.30109			1,853,280,000,000.00		162,000,000	4,021,000,000
Total NRA028 SPOT									1,853,280,000,000.00		162,000,000	4,021,000,000
Total For NRA028									1,853,280,000,000.00		162,000,000	4,021,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	13.85273	100.00000	13.82190				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.04632		101.02230				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.40010		101.37820				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				101.30270		101.27876				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				99.92900		99.90526				0.00	40,000,000	20,000,000
Total NTC19 SPOT										0.00	40,000,000	20,000,000
Total For NTC19										0.00	40,000,000	20,000,000
NYT10: On 28/05/2020 Spot Bond				101.58295		101.55581				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				101.93843		101.90494				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	22.72537	100.00000	22.67032				0.00	0	0
Total NYT13U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				101.62874		101.60314			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.15500	99.28489	10.13000	99.31738			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.09851		101.07230			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			10.32000	101.92458	10.27500	102.01386			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.95500	101.14219	10.91500	101.26460			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			11.61000	100.41822	11.56000	100.64059		3,715,200,000,000.00		320,000,000	1,120,000,000
Total OML07 SPOT								3,715,200,000,000.00		320,000,000	1,120,000,000
Total For OML07								3,715,200,000,000.00		320,000,000	1,120,000,000
OML08 On 14/09/2025 Spot Bond				101.39611		101.37037			0.00	40,000,000	20,000,000
Total OML08 SPOT									0.00	40,000,000	20,000,000
Total For OML08									0.00	40,000,000	20,000,000
OML09 On 14/09/2022 Spot Bond			10.94500	103.76019	10.90500	103.89478			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.61000	102.71257	11.56000	102.94681			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	104.79900	10.00000	104.77200			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM25 On 07/03/2017 Spot Bond				101.15989		101.13637			0.00	0	0
Total PMM25 SPOT									0.00	0	0
Total For PMM25									0.00	0	0
PMM28 On 02/03/2017 Spot Bond				101.20348		101.18051			0.00	0	0
Total PMM28 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM28										0.00	0	0
PMM29 On 04/09/2017 Spot Bond				101.20063		101.17726				0.00	0	0
Total PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				101.15327		101.12989				0.00	0	0
Total PMM30 SPOT										0.00	0	0
Total For PMM30										0.00	0	0
PMM31 On 04/05/2017 Spot Bond				101.84935		101.82611				0.00	0	0
Total PMM31 SPOT										0.00	0	0
Total For PMM31										0.00	0	0
PMM32 On 25/05/2017 Spot Bond				101.36336		101.34033				0.00	0	0
Total PMM32 SPOT										0.00	0	0
Total For PMM32										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				96.33003		96.29961				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				96.22899		96.20200				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	99.89626	10.01500	99.87814				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				99.87538		99.85286				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				99.93133		99.90842				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				99.92432		99.89911				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				99.92269		99.89695				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.71000	112.68356	8.66000	113.01082			330,204,876,023,000.00	1,989,690,571,300	1,523,106,841,700
Total R186 SPOT									10,204,876,023,000.00	989,690,571,300	523,106,841,700
Total For R186									10,204,876,023,000.00	989,690,571,300	523,106,841,700
R197 On 07/12/2023 Spot Bond			2.15000	293.82375	2.15000	293.76051			7,907,700,000,000.00	3,678,000,000	30,409,900,000
Total R197 SPOT									7,907,700,000,000.00	3,678,000,000	30,409,900,000
Total For R197									7,907,700,000,000.00	3,678,000,000	30,409,900,000
R202 On 07/12/2033 Spot Bond			2.11000	243.46009	2.15000	242.13413			79,821,392,418,000.00	37,830,043,800	208,327,780,300
Total R202 SPOT									79,821,392,418,000.00	37,830,043,800	208,327,780,300
Total For R202									79,821,392,418,000.00	37,830,043,800	208,327,780,300
R2023 On 28/02/2023 Spot Bond			8.37500	100.17602	8.33500	100.33820			874,815,551,387,500.00	223,858,573,300	550,729,806,300
Total R2023 SPOT									874,815,551,387,500.00	223,858,573,300	550,729,806,300
Total For R2023									874,815,551,387,500.00	223,858,573,300	550,729,806,300
R203 On 15/09/2017 Spot Bond			7.73500	103.28456	7.70000	103.28453			473,768,750,000,000.00	61,250,000,000	536,860,000,000
Total R203 SPOT									473,768,750,000,000.00	61,250,000,000	536,860,000,000
Total For R203									473,768,750,000,000.00	61,250,000,000	536,860,000,000
R2030 On 31/01/2030 Spot Bond			9.13500	91.31019	9.08000	91.67825			064,228,327,092,500.00	444,907,315,500	819,557,006,400
Total R2030 SPOT									64,228,327,092,500.00	444,907,315,500	819,557,006,400
Total For R2030									64,228,327,092,500.00	444,907,315,500	819,557,006,400
R2032 On 31/03/2032 Spot Bond			9.26000	94.46029	9.20500	94.85563			705,592,597,604,000.00	184,189,265,400	311,206,439,900
Total R2032 SPOT									705,592,597,604,000.00	184,189,265,400	311,206,439,900
Total For R2032									705,592,597,604,000.00	184,189,265,400	311,206,439,900
R2035 On 28/02/2035 Spot Bond			9.38000	99.20452	9.32000	99.68217			346,337,450,136,000.00	143,532,777,200	416,563,650,000
Total R2035 SPOT									346,337,450,136,000.00	143,532,777,200	416,563,650,000
Total For R2035									346,337,450,136,000.00	143,532,777,200	416,563,650,000
R2037 On 31/01/2037 Spot Bond			9.43500	91.49733	9.37500	91.97693			419,858,206,847,000.00	150,488,416,200	814,384,914,200
Total R2037 SPOT									419,858,206,847,000.00	150,488,416,200	814,384,914,200
Total For R2037									419,858,206,847,000.00	150,488,416,200	814,384,914,200
R204 On 21/12/2018 Spot Bond			7.80000	101.08374	7.77000	101.11495			975,071,256,900,000.00	125,009,135,500	594,779,338,000
Total R204 SPOT									975,071,256,900,000.00	125,009,135,500	594,779,338,000
Total For R204									975,071,256,900,000.00	125,009,135,500	594,779,338,000
R2040 On 31/01/2040 Spot Bond			9.45000	95.63943	9.39000	96.15791			371,834,215,200,000.00	39,347,536,000	300,594,380,700
Total R2040 SPOT									371,834,215,200,000.00	39,347,536,000	300,594,380,700
Total For R2040									371,834,215,200,000.00	39,347,536,000	300,594,380,700
R2044 On 31/01/2044 Spot Bond			9.45500	92.99559	9.39500	93.52338			614,641,732,444,500.00	65,007,057,900	508,470,596,400
Total R2044 SPOT									614,641,732,444,500.00	65,007,057,900	508,470,596,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2044									14,641,732,444,500.00	65,007,057,900	508,470,596,400
R2048 On 28/02/2048 Spot Bond			9.45000	96.52521	9.39000	97.06578			739,057,216,525,000.00	289,847,324,500	1,387,970,848,300
Total R2048 SPOT									19,057,216,525,000.00	289,847,324,500	387,970,848,300
Total For R2048									19,057,216,525,000.00	289,847,324,500	387,970,848,300
R207 On 15/01/2020 Spot Bond			7.95500	98.34134	7.93000	98.38458			157,041,631,001,500.00	271,155,453,300	697,081,184,900
Total R207 SPOT									17,041,631,001,500.00	271,155,453,300	697,081,184,900
Total For R207									17,041,631,001,500.00	271,155,453,300	697,081,184,900
R208 On 31/03/2021 Spot Bond			8.09000	97.46085	8.04500	97.59241			085,974,125,212,000.00	505,064,786,800	834,134,276,600
Total R208 SPOT									15,974,125,212,000.00	505,064,786,800	834,134,276,600
Total For R208									15,974,125,212,000.00	505,064,786,800	834,134,276,600
R209 On 31/03/2036 Spot Bond			9.34000	74.63526	9.27500	75.07207			491,558,650,988,000.00	266,762,168,200	900,974,188,000
Total R209 SPOT									11,558,650,988,000.00	266,762,168,200	900,974,188,000
Total For R209									11,558,650,988,000.00	266,762,168,200	900,974,188,000
R210 On 31/03/2028 Spot Bond			2.13000	185.09708	2.13000	185.05733			20,341,212,876,000.00	9,549,865,200	129,457,400,000
Total R210 SPOT									10,341,212,876,000.00	9,549,865,200	129,457,400,000
Total For R210									10,341,212,876,000.00	9,549,865,200	129,457,400,000
R211 On 31/01/2017 Spot Bond			4.00000	141.74061	4.00000	141.70292			24,000,000,000,000.00	6,000,000,000	117,300,000,000
Total R211 SPOT									14,000,000,000,000.00	6,000,000,000	117,300,000,000
Total For R211									14,000,000,000,000.00	6,000,000,000	117,300,000,000
R212 On 31/01/2022 Spot Bond			2.15000	145.48818	2.15000	145.45696			11,787,110,120,000.00	5,482,376,800	127,906,511,600
Total R212 SPOT									11,787,110,120,000.00	5,482,376,800	127,906,511,600
Total For R212									11,787,110,120,000.00	5,482,376,800	127,906,511,600
R213 On 28/02/2031 Spot Bond			9.16000	85.90183	9.10000	86.29502			058,856,625,740,000.00	115,595,701,500	804,663,768,700
Total R213 SPOT									18,856,625,740,000.00	115,595,701,500	804,663,768,700
Total For R213									18,856,625,740,000.00	115,595,701,500	804,663,768,700
R214 On 28/02/2041 Spot Bond			9.40000	75.13145	9.34000	75.55434			654,940,363,700,000.00	176,057,485,500	807,638,909,000
Total R214 SPOT									14,940,363,700,000.00	176,057,485,500	807,638,909,000
Total For R214									14,940,363,700,000.00	176,057,485,500	807,638,909,000
R337C On 21/06/2020 Spot Bond			8.54000	75.21021	8.54000	75.19293			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	47.51684	9.05000	47.50529			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				100.00007		99.97698			0.00	0	0
Total RCG01B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCG01B										0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00004		99.97873				0.00	0	0
Total RCG01C SPOT										0.00	0	0
Total For RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				101.32186		101.29349				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.68763		101.66215				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	99.87520	100.00000	99.60957				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	80.00000	100.00000	63.84496				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	89.54864	100.00000	89.33441				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	40.99055	100.00000	40.88904				0.00	0	5,000,000,000
Total RCSB6U SPOT										0.00	0	5,000,000,000
Total For RCSB6U										0.00	0	5,000,000,000
RDF01 On 04/09/2017 Spot Bond			100.00000	63.71346	100.00000	63.54917				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	11.19056	100.00000	11.17486				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	42.49838	100.00000	42.38878				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	29.41610	100.00000	29.34024				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	16.36479	100.00000	16.32259				0.00	0	0
Total RDF05U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.06917		101.04485				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				101.81483		101.79202				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.45002		101.42480				0.00	20,000,000	10,000,000
Total RDFB05 SPOT										0.00	20,000,000	10,000,000
Total For RDFB05										0.00	20,000,000	10,000,000
RDFB0 On 22/03/2019 Spot Bond				101.62997		101.60555				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	23.31190	100.00000	23.25416				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				100.85942		100.83500				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				100.52739		100.50187				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.35072		101.32591				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.76289		100.73946				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				101.25017		101.22728				0.00	0	70,000,000
Total RDFC33 SPOT										0.00	0	70,000,000
Total For RDFC33										0.00	0	70,000,000
RDFC3 On 07/07/2017 Spot Bond				99.93472		99.91286				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				100.44530		100.42194				0.00	0	0
Total RDFC35 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC35										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.61699		101.59226				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	45.45539	100.00000	45.34528				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				101.65542		101.63030				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 19/05/2017 Spot Bond				101.44233		101.41911				0.00	0	0
Total REBC04 SPOT										0.00	0	0
Total For REBC04										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.62165		100.58898				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				100.65463		100.62019				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				100.78402		100.74273				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED30 On 16/09/2021 Spot Bond				102.23741		102.20482				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	43.19685	100.00000	43.08988				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	22.85996	100.00000	22.80335				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	14.56815	100.00000	14.53208				0.00	0	0
Total RES03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	11.26308	100.00000	11.23519				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				102.02394		102.00052				0.00	0	100,000,000
Total RES15 SPOT										0.00	0	100,000,000
Total For RES15										0.00	0	100,000,000
RES18 On 05/02/2018 Spot Bond				101.94601		101.92186				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.21177		101.18716				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				100.17560		100.15327				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.51523		101.49063				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				101.53479		101.50986				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.02362		100.00023				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES37 On 12/07/2017 Spot Bond				100.27508		100.25216				0.00	0	0
Total RES37 SPOT										0.00	0	0
Total For RES37										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				98.56340		98.49421				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				77.20787		77.14821				0.00	0	0
Total RP014 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RP014									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.27632	12.35000	107.24139			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	20.71982	100.00000	20.66963			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	24.03547	100.00000	23.97596			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	18.05392	100.00000	18.03179			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				103.24856		103.20051			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				45.26309		45.17299			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			9.51500	104.13049	9.47000	104.25979		2,854,500,000,000.00	300,000,000	950,000,000	
Total RW21 SPOT								2,854,500,000,000.00	300,000,000	950,000,000	
Total For RW21								2,854,500,000,000.00	300,000,000	950,000,000	
RW23 On 10/12/2023 Spot Bond			10.05500	98.49471	10.01500	98.66038		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			10.87000	97.12734	10.81000	97.48367		2,608,800,000,000.00	240,000,000	120,000,000	
Total RW28 SPOT								2,608,800,000,000.00	240,000,000	120,000,000	
Total For RW28								2,608,800,000,000.00	240,000,000	120,000,000	
S1324L On 30/01/2017 Spot Bond			100.00000	98.38275	100.00000	98.11828		0.00	0	0	
Total S1324L SPOT								0.00	0	0	
Total For S1324L								0.00	0	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK14 On 01/12/2017 Spot Bond			8.80500	102.09850	8.77000	102.10278		0.00	0	98,000,000	
Total SBK14 SPOT								0.00	0	98,000,000	

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 SBK14									0.00	0	98,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.57113		100.54431			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				98.21250		98.18576			0.00	60,000,000	30,000,000
Total SBK17 SPOT									0.00	60,000,000	30,000,000
Total For SBK17									0.00	60,000,000	30,000,000
SBK18 On 24/10/2020 Spot Bond				98.30732		98.28035			0.00	100,000,000	50,000,000
Total SBK18 SPOT									0.00	100,000,000	50,000,000
Total For SBK18									0.00	100,000,000	50,000,000
SBK19 On 24/10/2019 Spot Bond				100.00010		99.97554			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				102.56317		102.53494			0.00	80,000,000	40,000,000
Total SBK20 SPOT									0.00	80,000,000	40,000,000
Total For SBK20									0.00	80,000,000	40,000,000
SBK21 On 28/01/2025 Spot Bond				99.58078		99.55279			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				101.84517		101.81599			0.00	100,000,000	50,000,000
Total SBK22 SPOT									0.00	100,000,000	50,000,000
Total For SBK22									0.00	100,000,000	50,000,000
SBK23 On 28/05/2022 Spot Bond			11.97500	100.18031	11.93500	100.30143			1,197,500,000,000.00	100,000,000	1,880,000,000
Total SBK23 SPOT									1,197,500,000,000.00	100,000,000	1,880,000,000
Total For SBK23									1,197,500,000,000.00	100,000,000	1,880,000,000
SBK24 On 19/10/2025 Spot Bond				99.56415		99.62750			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	10.94605	100.00000	10.91895			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				100.30382		100.27483			0.00	120,000,000	60,000,000
Total SBK25 SPOT									0.00	120,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK25									0.00	120,000,000	60,000,000
SBK26 On 25/04/2021 Spot Bond			11.83000	104.39046	11.78500	104.50616			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			9.30000	101.41587	9.27000	101.42403			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			9.13500	102.43024	9.10000	102.42626			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.14146		101.11852			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			8.25500	103.43384	8.22000	103.43295			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				101.27485		101.25139			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				101.78472		101.76106			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			9.52500	103.19334	9.48000	103.32866			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.23000	100.84943	10.18000	101.11592			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				102.93572		102.91218			0.00	60,000,000	30,000,000
Total SBS21 SPOT									0.00	60,000,000	30,000,000
Total For SBS21									0.00	60,000,000	30,000,000
SBS23 On 23/05/2017 Spot Bond				101.56885		101.54611			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.09468		102.07138			0.00	0	0
Total SBS24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.65000	101.92942	8.62000	101.96806			0.00	0	853,733,300
Total SBS25 SPOT									0.00	0	853,733,300
Total For SBS25									0.00	0	853,733,300
SBS26 On 28/02/2017 Spot Bond			100.00000	91.25000	100.00000	91.02244			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			10.27500	103.58928	10.23500	103.75818			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				100.06328		100.04278			0.00	0	1,000,000,000
Total SBS28 SPOT									0.00	0	1,000,000,000
Total For SBS28									0.00	0	1,000,000,000
SBS29 On 12/06/2019 Spot Bond			8.66000	101.07335	8.63000	101.11333			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.42000	88.28587	10.37000	88.52971			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				100.63206		100.61942			0.00	200,000,000	200,000,000
Total SBS30 SPOT									0.00	200,000,000	200,000,000
Total For SBS30									0.00	200,000,000	200,000,000
SBS31 On 27/06/2027 Spot Bond			10.40000	97.28419	10.35000	97.56256			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				101.05511		101.03286			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				100.86685		100.84321			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			10.51000	101.39715	10.46000	101.62390			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				100.07972		100.05817			0.00	0	0
Total SBS35 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				99.86489		99.84225			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.82500	97.68701	8.80000	97.72817			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			10.05000	94.68089	10.00000	94.91769		603,000,000,000.00		60,000,000	30,000,000
Total SBS38 SPOT								603,000,000,000.00		60,000,000	30,000,000
Total For SBS38								603,000,000,000.00		60,000,000	30,000,000
SBS39 On 29/01/2030 Spot Bond			10.58000	93.79808	10.52000	94.17341		846,400,000,000.00		80,000,000	40,000,000
Total SBS39 SPOT								846,400,000,000.00		80,000,000	40,000,000
Total For SBS39								846,400,000,000.00		80,000,000	40,000,000
SBS4 On 16/11/2021 Spot Bond			9.86000	96.87981	9.81500	97.01851		394,400,000,000.00		40,000,000	620,000,000
Total SBS4 SPOT								394,400,000,000.00		40,000,000	620,000,000
Total For SBS4								394,400,000,000.00		40,000,000	620,000,000
SBS40 On 12/11/2020 Spot Bond				102.00088		101.97736		0.00	4,000,000,000	2,000,000,000	
Total SBS40 SPOT								0.00	4,000,000,000	2,000,000,000	
Total For SBS40								0.00	4,000,000,000	2,000,000,000	
SBS41 On 12/11/2022 Spot Bond			9.44500	104.33218	9.40500	104.48406		0.00	0	0	0
Total SBS41 SPOT								0.00	0	0	0
Total For SBS41								0.00	0	0	0
SBS42 On 12/11/2025 Spot Bond			10.09000	105.27248	10.04000	105.53780		0.00	0	0	0
Total SBS42 SPOT								0.00	0	0	0
Total For SBS42								0.00	0	0	0
SBS43 On 12/11/2027 Spot Bond			10.32000	105.35968	10.27000	105.65954		0.00	0	0	0
Total SBS43 SPOT								0.00	0	0	0
Total For SBS43								0.00	0	0	0
SBS44 On 15/02/2019 Spot Bond				101.88151		101.85833		0.00	0	0	0
Total SBS44 SPOT								0.00	0	0	0
Total For SBS44								0.00	0	0	0
SBS45 On 15/02/2021 Spot Bond				102.21426		102.19072		0.00	0	0	0
Total SBS45 SPOT								0.00	0	0	0
Total For SBS45								0.00	0	0	0
SBS46 On 15/02/2023 Spot Bond			9.48500	109.95282	9.44500	110.11271		0.00	0	0	0
Total SBS46 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				102.28310		102.25920				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			3.45000	272.52320	3.45000	272.45494				276,000,000,000.00	80,000,000	40,000,000
Total SBSI11 SPOT										276,000,000,000.00	80,000,000	40,000,000
Total For SBSI11										276,000,000,000.00	80,000,000	40,000,000
SBSI12 On 31/01/2017 Spot Bond			4.95000	141.71480	4.95000	141.67344				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	137.85698	100.00000	137.46588				0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	137.85698	100.00000	137.46588				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			3.66000	199.48952	3.70000	198.43808				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	61.52433	100.00000	61.37198				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				100.49379		100.45832				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				100.49391		100.45843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			5.65000	141.69581	5.65000	141.65173			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.99670	6.50000	101.97876			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				101.12352		101.09962			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.00500	100.50679	8.97000	100.49748			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS05/ On 29/06/2017 Spot Bond			8.75000	100.61238	8.75000	100.58913			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				101.76928		101.74521			0.00	0	100,000,000
Total SHS06 SPOT									0.00	0	100,000,000
Total For SHS06									0.00	0	100,000,000
SHS11 On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.89736		100.87298			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.33500	104.28461	9.30000	104.27936			0.00	0	140,000,000
Total SHS19 SPOT									0.00	0	140,000,000
Total For SHS19									0.00	0	140,000,000
SHS22 On 23/02/2020 Spot Bond				102.00027		101.97558			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.65173		100.62693			0.00	0	0

Contract 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				100.67263		100.64702				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.99000	100.23252	9.94500	100.33355				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				100.67263		100.64702				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				100.66897		100.64356				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	31.19977	100.00000	31.12251				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			9.30000	102.96655	9.27000	102.98363				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				101.84725		101.82159				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				101.75781		101.73345				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				101.80530		101.78026				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				101.83412		101.80865				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				101.85297		101.82723				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				101.98860		101.96088				0.00	0	0

Contract 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				102.02831		102.00001				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.93500	102.55149	8.90000	102.54807				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.32522		100.29786				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			11.07500	106.38771	11.03500	106.53645				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SPDA10 On 21/08/2021 Spot Bond				101.61852		101.59398				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				101.67024		101.64716				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				101.52470		101.50165				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				101.55954		101.53593				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				101.55868		101.53399				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				101.60537		101.57992				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				101.59090		101.56680				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond				101.23031		101.20416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				99.82628		99.80134				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.48048		100.45611				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			9.87000	97.29228	9.82500	97.38485				0.00	0	410,000,000
Total SSA06 SPOT										0.00	0	410,000,000
Total For SSA06										0.00	0	410,000,000
SSN00: On 01/03/2017 Spot Bond				101.39811		101.37290				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				100.71401		100.68790				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				99.97637		99.95258				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			9.66000	92.31341	9.61500	92.43232				0.00	0	130,000,000
Total SSN004 SPOT										0.00	0	130,000,000
Total For SSN004										0.00	0	130,000,000
SSN00: On 31/03/2021 Spot Bond			9.66000	92.31341	9.61500	92.43232				0.00	0	130,000,000
Total SSN005 SPOT										0.00	0	130,000,000
Total For SSN005										0.00	0	130,000,000
SSN00: On 15/01/2020 Spot Bond			9.37500	94.76838	9.35000	94.80594				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				100.92529		100.90001				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			8.61500	102.74604	8.58000	102.74352				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.00000	118.63757	3.00000	118.60939				0.00	0	0

Contract 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	97.97950	9.61500	97.95422			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	101.35762	8.50000	101.33446			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			10.73000	99.57762	10.68000	99.84746			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			11.03000	74.31486	10.97000	74.62774		220,600,000,000.00		20,000,000	10,000,000
Total SSN021 SPOT								220,600,000,000.00	20,000,000	10,000,000	
Total For SSN021								220,600,000,000.00	20,000,000	10,000,000	
SSN021: On 21/01/2019 Spot Bond				100.02345		100.00017		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				100.18959		100.16500		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				100.70311		100.67741		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				94.87265		94.84558		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				101.40664		101.37791		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	100.00000		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				100.91087		100.88534		0.00	0	0	
Total SSN033 SPOT								0.00	0	0	
Total For SSN033								0.00	0	0	
SSN033: On 02/06/2020 Spot Bond				101.37232		101.34710		0.00	0	0	

Contract 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				101.75783		101.73271				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				103.98694		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				101.47549		101.44883				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	99.94931	9.55000	99.92398				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				101.65207		101.62889				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				100.27853		100.25291				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			9.77500	102.83976	9.73500	103.00699				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 03/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.66000	99.02344	9.61000	99.28061				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.55083		101.52736				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.61180		101.58737				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A11 On 21/02/2048 Spot Bond			9.60500	102.52897	9.58000	102.55837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				101.56214		101.53739				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				101.62611		101.60033				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			9.50500	107.15558	9.48000	107.20427				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				101.50159		101.47782				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				101.56214		101.53739				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				101.62266		101.59693				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			9.60500	106.44684	9.58000	106.49497				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				101.58567		101.56166				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				101.62914		101.60443				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.55500	104.66364	9.53000	104.71172				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.25005		101.22716				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				100.79435		100.77227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.43605		100.41244				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				100.43440		100.41030				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS135 On 06/07/2020 Spot Bond				100.44353		100.41892				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS136 On 28/04/2017 Spot Bond				99.87141		99.84985				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS138 On 27/05/2019 Spot Bond				101.38959		101.36592				0.00	0	2,489,583,400
Total TFS139 SPOT										0.00	0	2,489,583,400
Total For TFS139										0.00	0	2,489,583,400
TFS141 On 28/10/2019 Spot Bond				99.86579		99.84329				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				99.86093		99.83763				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS142 On 17/11/2017 Spot Bond				101.54267		101.52074				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.37862		100.25510				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.15507	7.83000	100.13437				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.25661		100.13262				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	100.14665	7.39000	100.12707				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				100.14504		100.02049				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	100.14224	7.16000	100.12325				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				100.15297		100.02721				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				100.15232		100.02666				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				100.16784		100.03982				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				100.16574		100.03804				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				100.22901		100.09172				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.22179		100.08559				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				100.14082		100.01691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.14600		100.02130				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.14173	8.73000	100.11809				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				100.00292		99.87886				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				100.14503		100.02048				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			9.80000	97.97255	9.77000	97.98665				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				99.91950		99.79545				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				100.14503		100.02048				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				100.15328		100.02748				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				100.15150		100.02597				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				100.15085		100.02542				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.16750		100.03954				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				100.16685		100.03899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.16120		100.03419				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				100.21773		100.08214				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				100.21837		100.08269				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				100.21516		100.07996				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				101.53341		101.51021				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				101.57696		101.55308				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			9.55500	103.01225	9.53000	103.04185				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				101.55083		101.52736				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				101.61180		101.58737				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			9.46500	101.53575	9.44000	101.56561				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.54212		101.51879				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				101.61180		101.58737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.57500	100.68141	9.55000	100.71082				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				101.69017		101.66449				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				101.69017		101.66449				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.69017		101.66449				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				101.69017		101.66449				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				101.82944		101.80154				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				101.82944		101.80154				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				101.82944		101.80154				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				101.82770		101.79983				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				102.39438		102.35747				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/02/2048 Spot Bond				102.39438		102.35747				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				102.52281		102.48605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/02/2048 Spot Bond				102.38397		102.34722				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				101.51075		101.48792				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A2 On 21/08/2018 Spot Bond				101.54909		101.52565				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A3 On 21/08/2050 Spot Bond				101.61172		101.58729				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			9.70500	102.79623	9.68000	102.84341				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.51250		101.48964				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A6 On 21/08/2018 Spot Bond				101.76923		101.74615				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				101.10964		101.08445				0.00	0	100,000,000
Total TH13A7 SPOT										0.00	0	100,000,000
Total For TH13A7										0.00	0	100,000,000
TH13A8 On 21/08/2020 Spot Bond			9.59500	104.17153	9.57000	104.21936				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				101.50159		101.47782				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.69007		101.66439				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.69181		101.66611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.71770		101.69043				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				101.68315		101.65644				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				101.68485		101.65925				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				101.81190		101.78428				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				101.82582		101.79798				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				101.80402		101.77537				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				101.83854		101.80932				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				101.90758		101.87844				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				102.38539		102.34862				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				102.38539		102.34862				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.40648		102.36802				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				102.38071		102.34268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				102.42010		102.38278				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				101.54211		101.52015				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				101.68089		101.65685				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				101.73435		101.70950				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.63000	103.53053	9.58500	103.67632				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14B On 21/11/2021 Spot Bond				101.84708		101.82054				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14C On 21/11/2021 Spot Bond				101.93944		101.91151				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14D On 21/11/2021 Spot Bond				102.49285		102.45658				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.14034		100.01650				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				100.58831		100.46387				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	5.85705	101.06155	5.84242				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.15732		100.03090				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				100.17750		100.04801				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				100.22333		100.08688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.67500	90.10814	9.65000	90.14522			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	16.80143	100.00000	16.76964			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	104.79900	10.00000	104.77200			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			8.50500	102.35860	8.47000	102.36201		238,140,000,000,000.00	28,000,000,000	29,188,818,178	
Total TN17 SPOT								18,140,000,000,000.00	28,000,000,000	29,188,818,178	
Total For TN17								18,140,000,000,000.00	28,000,000,000	29,188,818,178	
TN17/R On 14/11/2017 Spot Bond			100.00000	58.13133	100.00000	58.00124		0.00	0	0	
Total TN17/R203 SPOT								0.00	0	0	
Total For TN17/R203								0.00	0	0	
TN20 On 17/09/2020 Spot Bond			9.44000	106.92201	9.39500	107.03387		683,456,000,000.00	72,400,000	42,545,400,000	
Total TN20 SPOT								683,456,000,000.00	72,400,000	42,545,400,000	
Total For TN20								683,456,000,000.00	72,400,000	42,545,400,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	18.68039	100.00000	18.63859		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	5.63557	100.00000	5.62161		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			10.09500	105.72679	10.05500	105.89575		492,636,000,000.00	48,800,000	23,524,400,000	
Total TN23 SPOT								492,636,000,000.00	48,800,000	23,524,400,000	
Total For TN23								492,636,000,000.00	48,800,000	23,524,400,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.25554	100.00000	13.22589		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.61000	97.91522	10.56000	98.15387		0.00	0	26,400,000,000	
Total TN25 SPOT								0.00	0	26,400,000,000	
Total For TN25								0.00	0	26,400,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.54325	100.00000	13.51344		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27 On 14/11/2027 Spot Bond			10.60000	90.93482	10.55000	91.20296			0.00	0	15,376,800,000
Total TN27 SPOT									0.00	0	15,376,800,000
Total For TN27									0.00	0	15,376,800,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.44860	100.00000	10.42522			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			11.18000	98.33896	11.12500	98.67862			0.00	0	8,800,000,000
Total TN30 SPOT									0.00	0	8,800,000,000
Total For TN30									0.00	0	8,800,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.64731	8.00000	123.62067			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			11.43000	97.60120	11.37000	98.03761			0.00	0	21,580,000,000
Total TN40 SPOT									0.00	0	21,580,000,000
Total For TN40									0.00	0	21,580,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.12589	10.75000	103.09623			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				101.58056		101.55749			0.00	3,000,000	3,000,000
Total TNF18 SPOT									0.00	3,000,000	3,000,000
Total For TNF18									0.00	3,000,000	3,000,000
TORQ1 On 15/08/2026 Spot Bond				102.00005		101.97217			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				101.67204		101.64779			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6 On 15/04/2022 Spot Bond				102.28597		102.25392			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				101.73301		101.70900			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				101.77117		101.74662			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				101.82840		101.80302			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	104.79900	10.00000	104.77200			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.46258		100.43895			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				100.46070		100.43652			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				100.21563		100.19142			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				101.33542		101.31185			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			9.59000	101.15242	9.54500	101.26834			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.81278	10.00000	99.78606			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	99.81744	9.75000	99.79139			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TR32 On 31/12/2099 Spot Bond			100.00000	9.82088	100.00000	9.79556				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.00230		100.97841				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.04769		101.02268				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			9.85500	100.48332	9.83000	100.53576				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				101.00341		100.97949				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				101.04769		101.02268				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.65500	101.18286	9.63000	101.23630				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				101.11971		101.09292				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				101.14739		101.11992				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				101.26356		101.23321				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				101.30777		101.27633				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				101.59454		101.55600				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2D On 14/12/2020 Spot Bond				101.59454		101.55600			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.05242		101.02785			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	8.58033	100.00000	8.55908			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.13297	100.00000	9.11036			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.05892		101.03363			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.46456	100.00000	9.44112			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.06447		101.03904			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	9.74088	100.00000	9.71676			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.21959		101.19034			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	13.11201	100.00000	13.07954			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				101.56207		101.52436			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE21 On 14/06/2024 Spot Bond			100.00000	16.81473	100.00000	16.77308			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE011 On 31/07/2019 Spot Bond			100.00000	18.76922	100.00000	18.72375			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	4.32401	100.00000	4.31353			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP202 On 02/02/2017 Spot Bond				99.80156		99.77951			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				99.49571		99.47379			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				99.15956		99.13684			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				98.85517		98.83315			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				97.89132		97.86889			0.00	0	0
Total TSP207 SPOT									0.00	0	0
Total For TSP207									0.00	0	0
TSP209 On 11/05/2017 Spot Bond				97.59578		97.57331			0.00	0	0
Total TSP209 SPOT									0.00	0	0
Total For TSP209									0.00	0	0
TSP210 On 25/05/2017 Spot Bond				97.27581		97.25329			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				96.96921		96.94676			0.00	0	0
Total TSP211 SPOT									0.00	0	0
Total For TSP211									0.00	0	0
TSP213 On 22/06/2017 Spot Bond				96.67996		96.65768			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
TSP215 On 06/07/2017 Spot Bond				96.36644		96.34415			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	100.00000			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				102.08190		102.06043			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				95.76034		95.73814			0.00	0	0
Total TSP218 SPOT									0.00	0	0
Total For TSP218									0.00	0	0
TSP219 On 17/08/2017 Spot Bond				95.47629		95.45423			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	21.59313	100.00000	21.54082			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC19 On 15/02/2017 Spot Bond				101.54005		101.51775			0.00	0	0
Total TWC193 SPOT									0.00	0	0
Total For TWC193									0.00	0	0
TWC19 On 17/02/2017 Spot Bond				101.49545		101.47317			0.00	0	0
Total TWC195 SPOT									0.00	0	0
Total For TWC195									0.00	0	0
TWC19 On 20/02/2017 Spot Bond				101.40146		101.37930			0.00	0	0
Total TWC197 SPOT									0.00	0	0
Total For TWC197									0.00	0	0
TWC20 On 27/02/2017 Spot Bond				101.24136		101.21932			0.00	0	0
Total TWC201 SPOT									0.00	0	0
Total For TWC201									0.00	0	0
TWC20 On 07/04/2017 Spot Bond				100.32591		100.30412			0.00	0	0
Total TWC203 SPOT									0.00	0	0
Total For TWC203									0.00	0	0
TWC20 On 20/04/2017 Spot Bond				100.10809		100.08645			0.00	0	0
Total TWC205 SPOT									0.00	0	0
Total For TWC205									0.00	0	0

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 20/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC208 SPOT										0.00	0	0
Total For TWC208										0.00	0	0
TWC21 On 07/02/2017 Spot Bond				101.59313		101.57160				0.00	0	0
Total TWC210 SPOT										0.00	0	0
Total For TWC210										0.00	0	0
TWC21 On 13/02/2017 Spot Bond				101.52854		101.50701				0.00	0	0
Total TWC211 SPOT										0.00	0	0
Total For TWC211										0.00	0	0
TWC21 On 15/02/2017 Spot Bond				101.48719		101.46563				0.00	0	0
Total TWC212 SPOT										0.00	0	0
Total For TWC212										0.00	0	0
TWC21 On 24/02/2017 Spot Bond				101.22558		101.20408				0.00	0	0
Total TWC213 SPOT										0.00	0	0
Total For TWC213										0.00	0	0
TWC21 On 27/02/2017 Spot Bond				101.20561		101.18408				0.00	0	0
Total TWC215 SPOT										0.00	0	0
Total For TWC215										0.00	0	0
TWC21 On 27/02/2017 Spot Bond				100.74507		100.72378				0.00	0	0
Total TWC216 SPOT										0.00	0	0
Total For TWC216										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.23652		100.21501				0.00	0	0
Total TWC217 SPOT										0.00	0	0
Total For TWC217										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.17223		100.15070				0.00	0	0
Total TWC218 SPOT										0.00	0	0
Total For TWC218										0.00	0	0
TWC21 On 19/04/2017 Spot Bond				100.15070		100.12917				0.00	0	0
Total TWC219 SPOT										0.00	0	0
Total For TWC219										0.00	0	0
TWC22 On 21/04/2017 Spot Bond				100.12917		100.10764				0.00	0	0
Total TWC220 SPOT										0.00	0	0
Total For TWC220										0.00	0	0
TWC22 On 24/04/2017 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total TWC221 SPOT										0.00	0	0
Total For TWC221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			9.74000	107.41946	9.69500	107.54377			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			10.68000	107.86851	10.63000	108.13225			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	7.89229	100.00000	7.87274			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	7.60985	100.00000	7.59100			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	7.83952	100.00000	7.82011			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	8.19558	100.00000	8.17529			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	8.73780	100.00000	8.71617			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	8.79996	100.00000	8.77817			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	8.87074	100.00000	8.84878			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.72161	100.00000	7.70248			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	7.52624	100.00000	7.50759			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.64547	100.00000	7.62654			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB04L On 20/01/2024 Spot Bond			100.00000	7.98501	100.00000	7.96524			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	8.51696	100.00000	8.49588			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	8.64469	100.00000	8.62328			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	8.70096	100.00000	8.67941			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VKC17 On 06/03/2017 Spot Bond				103.28356		103.26027			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				102.70204		102.67914			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	41.01361	100.00000	40.91204			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				101.89055		101.86678			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				100.66591		100.64154			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				101.86320		101.83978			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.17407		101.14971			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				100.66230		100.63709			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	7.44048	100.00000	7.42206				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	7.29894	100.00000	7.28087				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	8.88594	100.00000	8.86394				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	4.69141	100.00000	4.67979				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	8.56234	100.00000	8.54114				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	8.64600	100.00000	8.62459				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	8.59671	100.00000	8.57543				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.26980	100.00000	7.25180				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	7.21533	100.00000	7.19746				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	9.08019	100.00000	9.05770				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	4.48083	100.00000	4.46974				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	8.29108	100.00000	8.27054				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB06L On 24/07/2024 Spot Bond			100.00000	8.44033	100.00000	8.41942			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	8.38818	100.00000	8.36741			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00132	100.00000	0.00132			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	10.29308	100.00000	10.26815			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			2.73000	244.21975	2.73000	244.16352			0.00	0	806,040,000
Total WS05 SPOT									0.00	0	806,040,000
Total For WS05									0.00	0	806,040,000
WSP2 On 28/05/2017 Spot Bond			8.22000	101.66107	8.18500	101.65065			0.00	0	0
Total WSP2 SPOT									0.00	0	0
Total For WSP2									0.00	0	0
WSP2f On 28/05/2017 Spot Bond			100.00000	78.00102	100.00000	77.84183			0.00	0	0
Total WSP2/R203 SPOT									0.00	0	0
Total For WSP2/R203									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.36000	102.73374	8.33000	102.77384			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			8.59500	102.55210	8.57000	102.60023			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			8.84000	101.96298	8.79500	102.09892			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5f On 28/05/2021 Spot Bond			100.00000	12.91530	100.00000	12.88640			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.74500	81.57770	7.71500	81.62379			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT									45,346,642,262,871,300.00	5,306,775,116,950	518,064,179,672
Total for SPOT :									45,346,642,262,871,300.00	306,775,116,950	518,064,179,672
Total Futures									45 346 642 927 155 700.00	306,775,122,849	518,064,956,145
Total Options									0.00	0	41,345
Grand Total:									45,346,642,927,155,700.00	306,775,122,849	518,064,997,490