



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2016 Bond Future			9.98073	81.06009	9.97107	81.12625			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.04402	82.63959	10.03414	82.70643			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.09553	80.52913	10.08496	80.59988			0.00	0	0
Total ES33 Future									0.00	0	8,789
ES33 On 03/11/2016 Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			8,439.70000	8.43970	8,373,540		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Call			8,323.79000	8.32379	8,257,630		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Call			8,381.78000	8.38178	8,315,620		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			3,634.26000	3.63426	3,567,420		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			3,697.35000	3.69735	3,630,510		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			3,760.36000	3.76036	3,693,520		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	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
ES33 On 04/05/2017 Bond Future	10.54	Call			2,963.24000	2.96324	2,892,490		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			3,026.49000	3.02649	2,955,740		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			3,089.67000	3.08967	3,018,920		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	8,789
ES42 On 03/11/2016 Bond Future			10.08295	85.90297	10.06814	86.02143			0.00	0	8,777
ES42 On 02/02/2017 Bond Future			10.14144	87.57721	10.12627	87.69728			0.00	0	0
ES42 On 04/05/2017 Bond Future			10.19261	85.10000	10.17663	85.22525			0.00	0	0
Total ES42 Future									0.00	0	8,777
Total For ES42									0.00	0	8,777
I2025 On 03/11/2016 Bond Future			130.28146	130.28146	130.29617	130.29617			0.00	0	3,077
Total I2025 Future									0.00	0	3,077
I2025 On 03/11/2016 Bond Future	129.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Call			1,086.17000	1.08617	1,071,460		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Call			1,076.17000	1.07617	1,061,460		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.23	Call			1,066.17000	1.06617	1,051,460		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	3,077
I2033 On 03/11/2016 Bond Future			108.82189	108.82189	108.52576	108.52576			0.00	0	4,275
Total I2033 Future									0.00	0	4,275
I2033 On 03/11/2016 Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.18	Put			654.24000	0.65424	358,110		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.16	Put			634.24000	0.63424	338,110		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.17	Put			644.24000	0.64424	348,110		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									0.00	0	4,275
I2038 On 03/11/2016 Bond Future			136.82930	136.82930	136.61007	136.61007			0.00	0	20,808
Total I2038 Future									0.00	0	20,808
I2038 On 03/11/2016 Bond Future	136.31	Call			300.07000	0.30007	519,300		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.32	Call			290.07000	0.29007	509,300		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.33	Call			280.07000	0.28007	499,300		0.00	0	0

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	03/11/2016	Bond Future	136.33	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,808
I2046	On	03/11/2016	Bond Future			135.46779	135.46779	135.19112	135.19112			0.00	0	17,253
Total I2046 Future												0.00	0	17,253
I2046	On	03/11/2016	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			1,878.88000	1.87888	1,602,210		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			1,888.88000	1.88888	1,612,210		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			1,898.88000	1.89888	1,622,210		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	17,253
I2050	On	03/11/2016	Bond Future			145.93956	145.93956	145.26356	145.26356			0.00	0	21,628
Total I2050 Future												0.00	0	21,628
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			4,256.44000	4.25644	3,580,440		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			4,266.44000	4.26644	3,590,440		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			4,276.44000	4.27644	3,600,440		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	21,628
R186	On	03/11/2016	Bond Future			8.45746	117.70141	8.45768	117.69980		9.27	286,838,336.17	2,437	94,247
R186	On	02/02/2017	Bond Future			8.47961	114.69107	8.47995	114.68863		9.23	0.00	0	0
R186	On	04/05/2017	Bond Future			8.48907	117.03054	8.48892	117.03160		9.20	0.00	0	0
Total R186 Future												286,838,336.17	2,437	94,247
R186	On	03/11/2016	Bond Future	9.66	Call			8,492.02000	8.49202	8,489,840	9.80	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			133.98000	0.13398	130,190	9.80	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.71	Call			8,803.90000	8.80390	8,802,070	9.83	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			116.61000	0.11661	113,170	9.83	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.10	Call			5,127.20000	5.12720	5,119,990	9.48	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			554.67000	0.55467	545,850	9.48	0.00	0	5,200
R186	On	03/11/2016	Bond Future	8.97	Call			4,411.61000	4.41161	4,403,130	9.40	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			744.19000	0.74419	734,100	9.40	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Call			5,699.96000	5.69996	5,693,750	9.53	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			438.04000	0.43804	430,220	9.53	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			6,890.19000	6.89019	6,885,900	9.65	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			267.13000	0.26713	261,230	9.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2016	Bond Future	8.95	Call			4,304.77000	4.30477	4,296,110	9.39	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			777.50000	0.77750	767,230	9.39	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			4,358.07000	4.35807	4,349,500	9.40	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			760.69000	0.76069	750,510	9.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			4,131.78000	4.13178	4,125,390	9.25	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			1,935.69000	1.93569	1,926,860	9.25	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			1,884.79000	1.88479	1,876,020	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Call			4,629.20000	4.62920	4,623,160	9.31	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			1,667.73000	1.66773	1,659,250	9.31	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			7,157.22000	7.15722	7,153,350	9.60	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			804.94000	0.80494	798,630	9.60	0.00	0	750
R186	On	02/02/2017	Bond Future	9.50	Call			7,702.22000	7.70222	7,698,840	9.66	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			4,176.07000	4.17607	4,169,700	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			1,910.11000	1.91011	1,901,300	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			4,220.57000	4.22057	4,214,240	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			688.73000	0.68873	682,910	9.66	0.00	0	6,500
R186	On	02/02/2017	Bond Future	8.43	Call			2,719.85000	2.71985	2,712,780	9.13	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			3,079.08000	3.07908	3,069,570	9.13	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			2,381.96000	2.38196	2,375,810	9.29	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			5,208.47000	5.20847	5,201,240	9.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			2,430.98000	2.43098	2,424,810	9.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			5,251.93000	5.25193	5,244,710	9.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			2,406.37000	2.40637	2,400,210	9.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			5,295.54000	5.29554	5,288,330	9.29	0.00	0	0
Total R186 Option												0.00	0	26,800
Total For R186												286,838,336.17	2,437	121,047
R197	On	03/11/2016	Bond Future			304.63599	304.63599	304.85810	304.85810			0.00	0	1,789
Total R197 Future												0.00	0	1,789
R197	On	03/11/2016	Bond Future	303.56	Call			1,298.10000	1.29810	1,075,990		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			1,288.10000	1.28810	1,065,990		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			1,278.10000	1.27810	1,055,990		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,789
R202	On	03/11/2016	Bond Future			252.55407	252.55407	252.58178	252.58178			0.00	0	36,658
Total R202 Future												0.00	0	36,658
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			1,268.22000	1.26822	1,295,930		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			1,278.22000	1.27822	1,305,930		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			1,288.22000	1.28822	1,315,930		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	36,658
R2023	On	03/11/2016	Bond Future			8.15998	99.46802	8.18623	99.34217		6.87	0.00	0	15,011
R2023	On	02/02/2017	Bond Future			8.17762	101.40609	8.20541	101.27709		6.75	0.00	0	0
R2023	On	04/05/2017	Bond Future			8.17106	99.53878	8.19965	99.41019		6.59	0.00	0	0
Total R2023 Future												0.00	0	15,011
R2023	On	03/11/2016	Bond Future	9.73	Call			7,082.74000	7.08274	7,205,800	7.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			20.96000	0.02096	18,170	7.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			7,125.60000	7.12560	7,248,750	7.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			20.18000	0.02018	17,480	7.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			7,168.45000	7.16845	7,291,700	7.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			19.42000	0.01942	16,820	7.28	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			767.42000	0.76742	730,350	6.88	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			3,679.78000	3.67978	3,770,900	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			790.28000	0.79028	752,400	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			3,712.96000	3.71296	3,804,480	6.88	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			778.78000	0.77878	741,300	6.88	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			3,746.25000	3.74625	3,838,180	6.88	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			3,253.06000	3.25306	3,331,820	6.63	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			1,430.10000	1.43010	1,380,270	6.63	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			3,196.52000	3.19652	3,274,510	6.62	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,461.44000	1.46144	1,410,840	6.62	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			3,224.73000	3.22473	3,303,110	6.63	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,445.70000	1.44570	1,395,490	6.63	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	15,011
R203	On	03/11/2016	Bond Future			7.39382	101.90870	7.41769	101.88921		1.06	0.00	0	30,318
R203	On	02/02/2017	Bond Future			7.20664	103.89447	7.24215	103.87383		0.81	0.00	0	0
R203	On	04/05/2017	Bond Future			6.35487	101.83776	6.40570	101.81987		0.54	0.00	0	0
Total R203 Future												0.00	0	30,318
R203	On	03/11/2016	Bond Future	8.84	Call			1,154.78000	1.15478	1,173,750	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			4.05000	0.00405	3,530	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			1,162.64000	1.16264	1,181,630	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			3.89000	0.00389	3,390	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			1,170.51000	1.17051	1,189,520	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			3.74000	0.00374	3,260	1.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2017	Bond Future	7.70	Call			390.66000	0.39066	404,130	0.82	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			125.22000	0.12522	118,050	0.82	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			394.56000	0.39456	408,100	0.82	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			123.34000	0.12334	116,240	0.82	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			398.74000	0.39874	412,360	0.82	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			121.73000	0.12173	114,710	0.82	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			284.35000	0.28435	295,830	0.53	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			107.20000	0.10720	100,790	0.53	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			286.96000	0.28696	298,480	0.53	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			106.30000	0.10630	99,930	0.53	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			289.25000	0.28925	300,830	0.53	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			105.08000	0.10508	98,770	0.53	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	30,318
R2030	On	03/11/2016	Bond Future			8.81581	95.85457	8.81609	95.85250			340,283,723.50	3,550	30,305
R2030	On	02/02/2017	Bond Future			8.84337	93.71623	8.84375	93.71346			0.00	0	0
R2030	On	04/05/2017	Bond Future			8.86404	95.62815	8.86403	95.62822			0.00	0	0
Total R2030 Future												340,283,723.50	3,550	30,305
R2030	On	03/11/2016	Bond Future	9.33	Call			3,689.62000	3.68962	3,691,690		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			3,759.39000	3.75939	3,761,460		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			3,829.09000	3.82909	3,831,160		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			3,175.78000	3.17578	3,178,550		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			3,245.22000	3.24522	3,247,990		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			3,314.59000	3.31459	3,317,360		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			3,274.89000	3.27489	3,274,820		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			3,343.42000	3.34342	3,343,350		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			3,206.29000	3.20629	3,206,220		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												340,283,723.50	3,550	30,305
R2032	On	03/11/2016	Bond Future			8.93924	95.16508	8.93442	95.20334		12.92	0.00	0	13,093
R2032	On	02/02/2017	Bond Future			8.97091	97.01959	8.96604	97.05782		12.94	0.00	0	0

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			8.99217	94.83738	8.98677	94.87935		13.01	0.00	0	0
Total R2032 Future												0.00	0	13,093
R2032	On	03/11/2016	Bond Future	10.28	Call			9,980.61000	9.98061	9,940,550	13.68	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			117.26000	0.11726	115,460	13.68	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			10,044.73000	10.04473	10,004,700	13.68	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			113.85000	0.11385	112,080	13.68	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			10,108.86000	10.10886	10,068,860	13.68	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			110.52000	0.11052	108,780	13.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			5,900.75000	5.90075	5,865,220	13.14	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			1,765.30000	1.76530	1,768,000	13.14	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			5,951.82000	5.95182	5,916,220	13.15	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,742.82000	1.74282	1,745,450	13.15	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			6,002.82000	6.00282	5,967,140	13.15	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,720.36000	1.72036	1,722,910	13.15	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			6,106.84000	6.10684	6,072,180	13.15	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			2,675.98000	2.67598	2,683,290	13.15	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			6,153.76000	6.15376	6,119,000	13.15	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,649.25000	2.64925	2,656,460	13.15	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			6,200.82000	6.20082	6,165,970	13.16	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,622.74000	2.62274	2,629,860	13.16	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	13,093
R2035	On	03/11/2016	Bond Future			9.02527	100.33432	9.01531	100.42195			0.00	0	4,315
R2035	On	02/02/2017	Bond Future			9.05925	102.28932	9.04908	102.37789			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.08032	99.86886	9.06949	99.96241			0.00	0	0
Total R2035 Future												0.00	0	4,315
R2035	On	03/11/2016	Bond Future	9.58	Call			4,787.24000	4.78724	4,699,610		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			4,868.80000	4.86880	4,781,170		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			4,705.57000	4.70557	4,617,940		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	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			3,977.69000	3.97769	3,889,120		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			3,813.77000	3.81377	3,725,200		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			3,895.78000	3.89578	3,807,210		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			3,943.52000	3.94352	3,849,970		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			4,024.71000	4.02471	3,931,160		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			3,862.22000	3.86222	3,768,670		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	4,315
R2037	On	03/11/2016	Bond Future			9.07216	97.02762	9.05708	97.16072		14.72	0.00	0	40,431
R2037	On	02/02/2017	Bond Future			9.10226	94.66173	9.08683	94.79675		14.84	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.12650	96.59310	9.11031	96.73372		14.90	0.00	0	0
Total R2037 Future												0.00	0	40,431
R2037	On	03/11/2016	Bond Future	10.37	Call			10,759.30000	10.75930	10,628,860	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			181.76000	0.18176	184,420	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			10,622.35000	10.62235	10,492,090	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			191.68000	0.19168	194,520	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			10,690.82000	10.69082	10,560,470	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			186.66000	0.18666	189,410	15.57	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			6,751.00000	6.75100	6,645,810	15.18	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			1,929.89000	1.92989	1,959,720	15.18	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			6,807.31000	6.80731	6,701,780	15.19	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			1,905.52000	1.90552	1,935,010	15.19	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			6,863.55000	6.86355	6,757,670	15.20	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			1,881.20000	1.88120	1,910,340	15.20	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			7,124.22000	7.12422	7,024,290	15.19	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			3,172.79000	3.17279	3,213,480	15.19	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			7,175.98000	7.17598	7,075,720	15.20	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			3,143.23000	3.14323	3,183,590	15.20	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			7,227.55000	7.22755	7,126,960	15.20	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			3,113.60000	3.11360	3,153,630	15.20	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	40,431
R204	On	03/11/2016	Bond Future			7.63923	103.73980	7.66121	103.69735		2.43	0.00	0	28,909
R204	On	02/02/2017	Bond Future			7.60283	101.72023	7.62843	101.67618		2.18	0.00	0	0
R204	On	04/05/2017	Bond Future			7.49701	103.79490	7.52474	103.75313		1.94	0.00	0	0
Total R204 Future												0.00	0	28,909
R204	On	03/11/2016	Bond Future	9.21	Call			2,938.47000	2.93847	2,980,330	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			4.38000	0.00438	3,790	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,956.87000	2.95687	2,998,750	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			4.19000	0.00419	3,620	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,975.27000	2.97527	3,017,170	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			4.01000	0.00401	3,460	2.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future	8.28	Call			1,338.53000	1.33853	1,370,850	2.27	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			226.00000	0.22600	214,270	2.27	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			1,351.59000	1.35159	1,384,070	2.27	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			222.11000	0.22211	210,540	2.27	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			1,364.92000	1.36492	1,397,530	2.27	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			218.50000	0.21850	207,060	2.27	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			1,007.74000	1.00774	1,033,060	1.96	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			444.69000	0.44469	428,240	1.96	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			1,017.44000	1.01744	1,042,890	1.96	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			439.44000	0.43944	423,120	1.96	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			1,027.17000	1.02717	1,052,760	1.96	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			434.23000	0.43423	418,050	1.96	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	28,909
R2040	On	03/11/2016	Bond Future			9.11206	101.34618	9.09186	101.53856		15.46	0.00	0	3,584
R2040	On	02/02/2017	Bond Future			9.14222	98.81408	9.12154	99.00944		15.59	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.16669	100.83010	9.14512	101.03251		15.65	0.00	0	0
Total R2040 Future												0.00	0	3,584
R2040	On	03/11/2016	Bond Future	9.69	Call			6,476.20000	6.47620	6,313,400	15.85	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			1,026.70000	1.02670	1,056,280	15.85	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			6,543.21000	6.54321	6,379,860	15.86	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			1,006.79000	1.00679	1,035,820	15.86	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			6,610.42000	6.61042	6,446,530	15.87	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			987.21000	0.98721	1,015,700	15.87	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			2,418.88000	2.41888	2,471,010	15.90	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			6,667.31000	6.66731	6,525,170	15.88	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			2,478.65000	2.47865	2,531,870	15.88	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			6,725.40000	6.72540	6,582,710	15.89	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			2,448.61000	2.44861	2,501,280	15.89	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			6,783.67000	6.78367	6,640,440	15.90	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			3,360.35000	3.36035	3,420,890	15.77	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			7,729.72000	7.72972	7,588,800	15.76	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			3,424.13000	3.42413	3,485,620	15.76	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			7,784.91000	7.78491	7,643,510	15.76	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			3,391.95000	3.39195	3,452,960	15.76	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			7,840.55000	7.84055	7,698,680	15.77	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	3,584
R2044	On	03/11/2016	Bond Future			9.13621	98.49744	9.12115	98.64313		16.23	0.00	0	18,597
R2044	On	02/02/2017	Bond Future			9.16562	96.03507	9.15023	96.18289		16.38	0.00	0	0

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	04/05/2017	Bond Future			9.18956	97.99438	9.17345	98.14822		16.47	0.00	0	0
Total R2044 Future												0.00	0	18,597
R2044	On	03/11/2016	Bond Future	10.43	Call			11,617.46000	11.61746	11,474,980	17.15	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			228.06000	0.22806	231,270	17.15	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			11,472.89000	11.47289	11,330,610	17.15	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			239.79000	0.23979	243,200	17.15	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			11,545.17000	11.54517	11,402,790	17.15	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			233.86000	0.23386	237,170	17.15	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			2,009.89000	2.00989	2,040,450	16.64	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			7,635.99000	7.63599	7,519,460	16.62	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			2,061.26000	2.06126	2,092,550	16.62	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			7,696.96000	7.69696	7,580,070	16.63	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			2,035.43000	2.03543	2,066,360	16.63	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			7,758.08000	7.75808	7,640,820	16.64	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			3,444.51000	3.44451	3,487,840	16.62	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			8,056.99000	8.05699	7,946,130	16.63	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			3,412.26000	3.41226	3,455,240	16.63	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			7,945.37000	7.94537	7,835,200	16.61	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			3,476.73000	3.47673	3,520,400	16.61	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			8,001.26000	8.00126	7,890,750	16.62	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	18,597
R2048	On	03/11/2016	Bond Future			9.12766	97.76028	9.11258	97.91036		16.54	0.00	0	61,316
R2048	On	02/02/2017	Bond Future			9.15933	99.66515	9.14393	99.81731		16.63	0.00	0	0
R2048	On	04/05/2017	Bond Future			9.17974	97.25464	9.16364	97.41296		16.80	0.00	0	0
Total R2048 Future												0.00	0	61,316
R2048	On	03/11/2016	Bond Future	10.39	Call			11,630.21000	11.63021	11,483,690	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			239.28000	0.23928	242,840	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			11,483.00000	11.48300	11,336,710	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			251.64000	0.25164	255,430	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			11,556.61000	11.55661	11,410,200	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			245.39000	0.24539	249,060	17.48	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			7,972.04000	7.97204	7,852,180	16.86	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			2,199.47000	2.19947	2,231,770	16.86	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			8,034.27000	8.03427	7,914,040	16.87	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,173.08000	2.17308	2,205,010	16.87	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			8,096.38000	8.09638	7,975,800	16.88	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			2,146.73000	2.14673	2,178,310	16.88	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			8,077.90000	8.07790	7,964,350	16.94	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			3,489.97000	3.48997	3,534,740	16.94	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 04/05/2017 Bond Future	9.66	Call			8,135.20000	8.13520	8,021,290	16.95	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.66	Put			3,457.01000	3.45701	3,501,420	16.95	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.67	Call			8,192.61000	8.19261	8,078,340	16.96	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.67	Put			3,424.32000	3.42432	3,468,370	16.96	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	61,316
R207 On 03/11/2016 Bond Future			7.78183	100.79412	7.83027	100.66100		3.66	35,076,353.76	348	57,287
R207 On 02/02/2017 Bond Future			7.76826	99.11524	7.82160	98.97877		3.42	0.00	0	0
R207 On 04/05/2017 Bond Future			7.72412	101.13691	7.78166	101.00072		3.18	0.00	0	0
Total R207 Future									35,076,353.76	348	57,287
R207 On 03/11/2016 Bond Future	7.95	Call			878.59000	0.87859	953,350	3.65	0.00	0	0
R207 On 03/11/2016 Bond Future	7.95	Put			550.51000	0.55051	492,150	3.65	0.00	0	0
R207 On 03/11/2016 Bond Future	7.93	Call			847.15000	0.84715	920,270	3.65	0.00	0	0
R207 On 03/11/2016 Bond Future	7.93	Put			573.78000	0.57378	513,780	3.65	0.00	0	0
R207 On 03/11/2016 Bond Future	7.94	Call			862.69000	0.86269	936,640	3.65	0.00	0	0
R207 On 03/11/2016 Bond Future	7.94	Put			561.96000	0.56196	502,790	3.65	0.00	0	0
R207 On 02/02/2017 Bond Future	8.91	Call			2,893.93000	2.89393	3,012,320	3.60	0.00	0	62
R207 On 02/02/2017 Bond Future	8.91	Put			159.49000	0.15949	141,410	3.60	0.00	0	0
R207 On 02/02/2017 Bond Future	9.22	Call			3,578.78000	3.57878	3,704,760	3.62	0.00	0	0
R207 On 02/02/2017 Bond Future	9.22	Put			82.75000	0.08275	72,260	3.62	0.00	0	0
R207 On 02/02/2017 Bond Future	9.23	Call			3,601.34000	3.60134	3,727,520	3.62	0.00	0	0
R207 On 02/02/2017 Bond Future	9.23	Put			80.87000	0.08087	70,580	3.62	0.00	0	0
R207 On 02/02/2017 Bond Future	9.24	Call			3,623.93000	3.62393	3,750,310	3.62	0.00	0	0
R207 On 02/02/2017 Bond Future	9.24	Put			79.03000	0.07903	68,940	3.62	0.00	0	0
R207 On 04/05/2017 Bond Future	8.22	Call			1,693.85000	1.69385	1,781,750	3.22	0.00	0	0
R207 On 04/05/2017 Bond Future	8.22	Put			663.97000	0.66397	615,680	3.22	0.00	0	0
R207 On 04/05/2017 Bond Future	8.20	Call			1,662.83000	1.66283	1,749,880	3.22	0.00	0	0
R207 On 04/05/2017 Bond Future	8.20	Put			679.65000	0.67965	630,510	3.22	0.00	0	0
R207 On 04/05/2017 Bond Future	8.21	Call			1,678.31000	1.67831	1,765,790	3.22	0.00	0	0
R207 On 04/05/2017 Bond Future	8.21	Put			671.77000	0.67177	623,060	3.22	0.00	0	0
Total R207 Option									0.00	0	62
Total For R207									35,076,353.76	348	57,349
R208 On 03/11/2016 Bond Future			7.94837	96.34083	7.98552	96.20900		5.03	0.00	0	34,900
R208 On 02/02/2017 Bond Future			7.95380	98.21818	7.99377	98.08303		4.80	0.00	0	0
R208 On 04/05/2017 Bond Future			7.93131	96.81673	7.97329	96.68180		4.57	0.00	0	0
Total R208 Future									0.00	0	34,900
R208 On 03/11/2016 Bond Future	9.58	Call			5,464.62000	5.46462	5,594,830	5.29	0.00	0	0
R208 On 03/11/2016 Bond Future	9.58	Put			8.67000	0.00867	7,050	5.29	0.00	0	0
R208 On 03/11/2016 Bond Future	9.59	Call			5,497.26000	5.49726	5,627,530	5.29	0.00	0	0
R208 On 03/11/2016 Bond Future	9.59	Put			8.31000	0.00831	6,750	5.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2016	Bond Future	9.57	Call			5,431.97000	5.43197	5,562,120	5.29	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			9.04000	0.00904	7,360	5.29	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,637.12000	2.63712	2,735,800	4.90	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			516.54000	0.51654	480,070	4.90	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,661.97000	2.66197	2,761,090	4.90	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			508.52000	0.50852	472,490	4.90	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,686.70000	2.68670	2,786,250	4.91	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			500.39000	0.50039	464,790	4.91	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			935.59000	0.93559	885,900	4.61	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			2,221.47000	2.22147	2,305,870	4.60	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			957.63000	0.95763	907,100	4.60	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			2,241.84000	2.24184	2,326,670	4.61	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			946.40000	0.94640	896,300	4.61	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			2,262.61000	2.26261	2,347,850	4.61	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	34,900
R209	On	03/11/2016	Bond Future			8.98036	75.78885	8.97040	75.86229		14.95	0.00	0	35,743
R209	On	02/02/2017	Bond Future			9.00845	77.26578	8.99831	77.34001		15.02	0.00	0	0
R209	On	04/05/2017	Bond Future			9.02751	75.68935	9.01678	75.76745		15.14	0.00	0	0
Total R209 Future												0.00	0	35,743
R209	On	03/11/2016	Bond Future	8.87	Call			1,801.60000	1.80160	1,755,390	14.77	0.00	0	250
R209	On	03/11/2016	Bond Future	8.87	Put			2,547.88000	2.54788	2,575,110	14.77	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Call			2,452.42000	2.45242	2,398,930	14.85	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Put			1,868.52000	1.86852	1,888,470	14.85	0.00	0	250
R209	On	03/11/2016	Bond Future	9.45	Call			4,273.42000	4.27342	4,208,030	15.13	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Put			856.27000	0.85627	864,320	15.13	0.00	0	250
R209	On	03/11/2016	Bond Future	10.24	Call			8,685.74000	8.68574	8,612,490	15.82	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			133.30000	0.13330	133,490	15.82	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			8,743.68000	8.74368	8,670,400	15.83	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			129.89000	0.12989	130,050	15.83	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			8,801.25000	8.80125	8,727,960	15.83	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			126.21000	0.12621	126,360	15.83	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			5,400.26000	5.40026	5,340,290	15.27	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,651.34000	1.65134	1,665,600	15.27	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			5,446.70000	5.44670	5,386,540	15.28	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,630.00000	1.63000	1,644,070	15.28	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			5,493.47000	5.49347	5,433,130	15.28	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,609.08000	1.60908	1,622,970	15.28	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			5,632.80000	5.63280	5,575,160	15.33	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			2,505.13000	2.50513	2,525,590	15.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2017	Bond Future	9.47	Call			5,676.11000	5.67611	5,618,290	15.33	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,480.14000	2.48014	2,500,420	15.33	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			5,719.54000	5.71954	5,661,530	15.34	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,455.37000	2.45537	2,475,460	15.34	0.00	0	0
Total R209 Option												0.00	0	5,750
Total For R209												0.00	0	41,493
R210	On	03/11/2016	Bond Future			188.82420	188.82420	188.65435	188.65435			0.00	0	2,269
Total R210 Future												0.00	0	2,269
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			245.65000	0.24565	75,800		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			255.65000	0.25565	85,800		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			265.65000	0.26565	95,800		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,269
R211	On	03/11/2016	Bond Future			142.18994	142.18994	142.20589	142.20589			0.00	0	56
Total R211 Future												0.00	0	56
R211	On	03/11/2016	Bond Future	141.74	Call			465.89000	0.46589	449,940		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			455.89000	0.45589	439,940		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			445.89000	0.44589	429,940		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	56
R212	On	03/11/2016	Bond Future			148.89837	148.89837	148.83977	148.83977			0.00	0	4,145
Total R212 Future												0.00	0	4,145
R212	On	03/11/2016	Bond Future	148.10	Call			739.77000	0.73977	798,370		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			729.77000	0.72977	788,370		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			719.77000	0.71977	778,370		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,145
R213	On	03/11/2016	Bond Future			8.85270	86.44742	8.84269	86.51931		12.62	0.00	0	43,664
R213	On	02/02/2017	Bond Future			8.88346	88.13177	8.87323	88.20443		12.65	0.00	0	0
R213	On	04/05/2017	Bond Future			8.90064	86.37466	8.88972	86.45149		12.73	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Future									0.00	0	43,664
R213 On 03/11/2016 Bond Future	10.18	Call			8,997.62000	8.99762	8,925,780	13.39	0.00	0	0
R213 On 03/11/2016 Bond Future	10.18	Put			98.68000	0.09868	98,730	13.39	0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Call			9,056.15000	9.05615	8,984,300	13.39	0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Put			95.72000	0.09572	95,760	13.39	0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Call			9,114.68000	9.11468	9,042,820	13.39	0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Put			92.84000	0.09284	92,870	13.39	0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Call			5,239.42000	5.23942	5,181,010	12.95	0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			1,607.49000	1.60749	1,621,740	12.95	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			5,285.41000	5.28541	5,226,810	12.96	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			1,586.64000	1.58664	1,600,700	12.96	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			5,331.76000	5.33176	5,272,970	12.97	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			1,566.23000	1.56623	1,580,100	12.97	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			5,576.35000	5.57635	5,519,300	12.82	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			2,285.86000	2.28586	2,305,640	12.82	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Call			5,490.18000	5.49018	5,433,500	12.81	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Put			2,333.16000	2.33316	2,353,310	12.81	0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Call			5,533.33000	5.53333	5,476,470	12.81	0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Put			2,309.54000	2.30954	2,329,510	12.81	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	43,664
R214 On 03/11/2016 Bond Future			9.05608	76.27461	9.04100	76.39192		15.84	0.00	0	29,419
R214 On 02/02/2017 Bond Future			9.08595	77.76079	9.07054	77.87988		15.94	0.00	0	0
R214 On 04/05/2017 Bond Future			9.10460	76.04606	9.08850	76.16994		16.10	0.00	0	0
Total R214 Future									0.00	0	29,419
R214 On 03/11/2016 Bond Future	10.33	Call			9,189.77000	9.18977	9,074,810	16.78	0.00	0	0
R214 On 03/11/2016 Bond Future	10.33	Put			145.46000	0.14546	147,810	16.78	0.00	0	0
R214 On 03/11/2016 Bond Future	10.34	Call			9,248.84000	9.24884	9,133,810	16.78	0.00	0	0
R214 On 03/11/2016 Bond Future	10.34	Put			141.50000	0.14150	143,780	16.78	0.00	0	0
R214 On 03/11/2016 Bond Future	10.35	Call			9,307.89000	9.30789	9,192,790	16.78	0.00	0	0
R214 On 03/11/2016 Bond Future	10.35	Put			137.63000	0.13763	139,840	16.78	0.00	0	0
R214 On 02/02/2017 Bond Future	9.66	Call			6,014.36000	6.01436	5,921,000	16.32	0.00	0	0
R214 On 02/02/2017 Bond Future	9.66	Put			1,668.13000	1.66813	1,693,860	16.32	0.00	0	0
R214 On 02/02/2017 Bond Future	9.67	Call			6,063.41000	6.06341	5,969,760	16.33	0.00	0	0
R214 On 02/02/2017 Bond Future	9.67	Put			1,647.02000	1.64702	1,672,460	16.33	0.00	0	0
R214 On 02/02/2017 Bond Future	9.68	Call			6,112.60000	6.11260	6,018,650	16.34	0.00	0	0
R214 On 02/02/2017 Bond Future	9.68	Put			1,626.15000	1.62615	1,651,290	16.34	0.00	0	0
R214 On 04/05/2017 Bond Future	9.56	Call			6,128.67000	6.12867	6,040,090	16.39	0.00	0	0
R214 On 04/05/2017 Bond Future	9.56	Put			2,633.23000	2.63323	2,668,530	16.39	0.00	0	0
R214 On 04/05/2017 Bond Future	9.57	Call			6,174.01000	6.17401	6,085,130	16.39	0.00	0	0

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	04/05/2017	Bond Future	9.57	Put			2,607.31000	2.60731	2,642,310	16.39	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			6,219.70000	6.21970	6,130,530	16.40	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,581.86000	2.58186	2,616,570	16.40	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	29,419
Total for Bond												662,198,413.43	6,335	703,275
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 03/11/2016 GOVI			541.66500	541.66500	541.75100	541.75100			0.00	0	418
GOVI On 02/02/2017 GOVI			552.21800	552.21800	552.30200	552.30200			0.00	0	26
GOVI On 04/05/2017 GOVI			563.47500	563.47500	563.57700	563.57700			0.00	0	0
Total GOVI Future									0.00	0	444
GOVI On 03/11/2016 GOVI	476.11	Call			656,410.00000	65.64100	655,550,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.12	Call			656,310.00000	65.63100	655,450,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.12	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Call			656,210.00000	65.62100	655,350,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Call			189,820.00000	18.98200	188,980,000		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			189,720.00000	18.97200	188,880,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Call			189,620.00000	18.96200	188,780,000		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	262.20	Call			3,013,770.00000	301.37700	3,012,750,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Call			3,013,970.00000	301.39700	3,012,950,000		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			3,013,870.00000	301.38700	3,012,850,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	444
Total for GOVI									0.00	0	444
AL37 On 03/11/2016 Index Future			509.46400	509.46400	508.82300	508.82300			0.00	0	14
AL37 On 02/02/2017 Index Future			519.39100	519.39100	518.73300	518.73300			0.00	0	0
Total AL37 Future									0.00	0	14
Total For AL37									0.00	0	14
AL7T On 03/11/2016 Index Future			595.97900	595.97900	595.97000	595.97000			0.00	0	9
AL7T On 02/02/2017 Index Future			607.59100	607.59100	607.57800	607.57800			0.00	0	0
Total AL7T Future									0.00	0	9
Total For AL7T									0.00	0	9
ALBI On 03/11/2016 Index Future			544.86600	544.86600	545.07100	545.07100			0.00	0	721

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	02/02/2017	Index Future			555.48200	555.48200	555.68700	555.68700			0.00	0	0
ALBI	On	04/05/2017	Index Future			566.80400	566.80400	567.03100	567.03100			0.00	0	0
Total ALBI Future												0.00	0	721
Total For ALBI												0.00	0	721
IGOV	On	03/11/2016	Index Future			252.31300	252.31300	252.10700	252.10700			0.00	0	1,023
IGOV	On	02/02/2017	Index Future			257.24500	257.24500	257.03300	257.03300			0.00	0	55
IGOV	On	04/05/2017	Index Future			262.50300	262.50300	262.29500	262.29500			0.00	0	0
Total IGOV Future												0.00	0	1,078
Total For IGOV												0.00	0	1,078
ILBI	On	03/11/2016	Index Future			682.75300	682.75300	682.40100	682.40100			0.00	0	0
ILBI	On	02/02/2017	Index Future			696.03300	696.03300	695.67400	695.67400			69,603,300.00	10	155
Total ILBI Future												69,603,300.00	10	155
Total For ILBI												69,603,300.00	10	155
Total for Index												69,603,300.00	10	1,977
JIBAR F	On	17/08/2016	Jibar Future			7.36000	92.64000	7.36000	92.64000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.36000	92.64000	7.36000	92.64000			0.00	0	10
JIBAR F	On	19/10/2016	Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR F	On	16/11/2016	Jibar Future			7.39000	92.61000	7.39000	92.61000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR F	On	15/02/2017	Jibar Future			7.46000	92.54000	7.46000	92.54000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.51000	92.49000	7.51000	92.49000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			7.53000	92.47000	7.53000	92.47000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			7.54000	92.46000	7.54000	92.46000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			7.54000	92.46000	7.54000	92.46000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future			7.98000	92.02000	7.98000	92.02000			0.00	0	0
Total Jibar Future												0.00	0	10
Total For JIBAR FUTURE												0.00	0	10
Total for Jibar												0.00	0	10
10Y ST	On	17/12/2025	Interest Rate Swap			97.26530	97.26530	97.14405	97.14405			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			94.31361	94.31361	94.18901	94.18901			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			93.05283	93.05283	92.92597	92.92597			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			95.11418	95.11418	94.98600	94.98600			0.00	0	0
Total 10Y STND Future												0.00	0	0
Total For 10Y STND												0.00	0	0
1Y STN	On	19/12/2016	Interest Rate Swap			100.06726	100.06726	100.06816	100.06816			0.00	0	0
1Y STN	On	16/03/2017	Interest Rate Swap			100.01285	100.01285	100.01574	100.01574			0.00	0	0
1Y STN	On	15/06/2017	Interest Rate Swap			99.64298	99.64298	99.64847	99.64847			0.00	0	0
1Y STN	On	21/09/2017	Interest Rate Swap			99.71514	99.71514	99.72143	99.72143			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.00959	100.00959	100.01717	100.01717				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.30708	99.30708	99.31608	99.31608				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.98274	98.98274	98.99547	98.99547				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			99.05822	99.05822	99.07666	99.07666				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			97.91772	97.91772	97.88984	97.88984				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.24209	97.24209	97.20742	97.20742				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.52967	96.52967	96.48800	96.48800				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.78742	96.78742	96.73825	96.73825				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										731,801,713.43	6,345	705,706
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.32450				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA04/JI On 22/03/2017 Spot Bond			100.00000	63.51479	100.00000	100.00000				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			11.11000	99.65260	11.11000	99.62333				0.00	0	5,000,000,000
Total AA05 SPOT										0.00	0	5,000,000,000
Total For AA05										0.00	0	5,000,000,000
AA05/R On 22/03/2019 Spot Bond			5.00000	114.00175	5.00000	5.00000				0.00	0	0
AA05/R On 22/03/2019 Spot Bond			5.00000	114.00175	5.00000	113.98646				0.00	0	0
Total AA05/R204 SPOT										0.00	0	0
Total For AA05/R204										0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.78470				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	10.97852	100.00000	10.95193				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			9.76500	102.17999	9.76500	102.15337				0.00	0	0

Contract 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	110.24800	10.00000	110.21900				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	99.82113				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	98.95214				0.00	0	95,000,000
Total AB011 SPOT										0.00	0	95,000,000
Total For AB011										0.00	0	95,000,000
AB013 On 21/11/2018 Spot Bond			9.71500	99.13753	9.71500	99.11198				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.41799	100.00000	9.39518				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.58836	10.84000	102.55894				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.88353	100.00000	9.86396				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	105.08483	11.37000	105.05325				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	11.75471	100.00000	11.72623				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.31070	11.81000	90.28213				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	11.87983	100.00000	11.85104				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	12.94978	100.00000	12.91841				0.00	0	0

Contract 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	14.25528	100.00000	14.23301				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.48745				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			9.06000	103.75649	9.06000	103.73152				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.79000	118.86251	2.79000	280.79404				0.00	0	178,000,000
Total ABCPI3 SPOT										0.00	0	178,000,000
Total For ABCPI3										0.00	0	178,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.81797				0.00	0	357,000,000
Total ABFN07 SPOT										0.00	0	357,000,000
Total For ABFN07										0.00	0	357,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	102.19765				0.00	46,000,000,000	27,000,000,000
Total ABFN08 SPOT										0.00	46,000,000,000	27,000,000,000
Total For ABFN08										0.00	46,000,000,000	27,000,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.53175				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	99.28233				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.79689				0.00	0	1,000,000,000
Total ABFN11 SPOT										0.00	0	1,000,000,000
Total For ABFN11										0.00	0	1,000,000,000
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.31858				0.00	0	1,000,000,000
Total ABFN12 SPOT										0.00	0	1,000,000,000
Total For ABFN12										0.00	0	1,000,000,000
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	100.11711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	99.93459				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				100.00000	0.00000	100.10710				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	99.32059				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				100.00000	0.00000	99.97768				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.66000	101.80793	11.66000	102.80998				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.30619				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	98.71029				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	99.82393				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			8.73000	104.23135	8.73000	103.38246				0.00	0	200,000,000
Total ABK2 SPOT										0.00	0	200,000,000
Total For ABK2										0.00	0	200,000,000
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.58253				0.00	0	40,000,000
Total ABK3 SPOT										0.00	0	40,000,000
Total For ABK3										0.00	0	40,000,000
ABK3/J On 07/11/2018 Spot Bond			100.00000	22.97649	100.00000	22.92083				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	99.70033				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	32.88814	100.00000	32.80847				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.48916				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	22.73837	100.00000	22.68329				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.91811				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	98.67547				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.83971				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	94.55260				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			5.74000	103.41880	5.74000	141.04824				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.74000	99.04942	5.74000	124.21847				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	9.46309	100.00000	9.44773				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.24000	90.86629	6.24000	106.91606				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.27563	100.00000	5.26705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.73000	100.29111	6.73000	113.78173				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	8.57453	100.00000	8.55264				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	87.44105				0.00	0	81,206,855
Total ABKS1 SPOT										0.00	0	81,206,855
Total For ABKS1										0.00	0	81,206,855
ABN05 On 18/04/2021 Spot Bond			2.12000	187.07295	2.12000	187.05221				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	188.51153	2.17000	188.49039				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	201.68651	1.82000	201.66581				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			8.45625	88.88981	8.45625	88.88089				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			8.45625	88.88981	8.45625	88.88089				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.55692				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.81463				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.19117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.73982				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	100.13000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.68000	94.97840	2.68000	119.00286				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			2.57000	101.28564	2.57000	174.34662				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			2.46000	114.55120	2.46000	229.14352				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	98.81000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.77000	93.98164	9.77000	93.95742				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	112.14000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.03242				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	107.26000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	120.65000				0.00	0	0

Contract 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	107.22835	9.63000	107.20079				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	111.24000				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			9.83500	105.86530	9.83500	105.83753				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			9.14000	93.70391	9.14000	93.68103				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			10.38000	102.35708	10.38000	102.32878				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	100.51000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.61389				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.39002				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			8.67000	105.84882	8.67000	105.82441				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.61500	102.64643	9.61500	102.62009			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.40000	101.93072	9.40000	101.90528		3,760,000,000,000.00		400,000,000	200,000,000
Total ABS12 SPOT								3,760,000,000,000.00		400,000,000	200,000,000
Total For ABS12								3,760,000,000,000.00		400,000,000	200,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.55087	9.20000	9.20000			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			9.84500	101.73628	9.84500	101.70971			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			9.50500	101.74866	9.50500	101.72298			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			9.78000	102.50264	9.78000	102.47604			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			10.68000	101.08705	10.68000	101.05847			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.68000	102.50727	10.68000	102.47830			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
ABS6 On 01/06/2020 Spot Bond			9.30000	98.25560	9.30000	98.23121		14,229,000,000,000.00		1,530,000,000	1,650,000,000
Total ABS6 SPOT								14,229,000,000,000.00		1,530,000,000	1,650,000,000
Total For ABS6								14,229,000,000,000.00		1,530,000,000	1,650,000,000
ABS7 On 11/09/2026 Spot Bond			10.63000	92.64145	10.63000	92.61539			0.00	0	4,110,000,000
Total ABS7 SPOT									0.00	0	4,110,000,000
Total For ABS7									0.00	0	4,110,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.51843	100.00000	12.49088			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			2.98000	219.10448	2.98000	277.56816			0.00	0	0

Contract 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	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			3.15000	135.86987	3.15000	138.88106				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			2.24000	139.84404	2.24000	142.63687				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	0.02689	100.00000	0.02682				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	24.13934	100.00000	24.08086				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	82.29718				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.39298				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.39298				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.39485				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.39485				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.39110				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	111.23500	10.00000	111.20600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL099 On 20/12/2018 Spot Bond				100.00000	0.00000	101.51019				0.00	0	0

Contract 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
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	101.54859				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.56398				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	101.53307				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10 On 20/12/2017 Spot Bond				100.00000	0.00000	101.46376				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			9.61000	102.60189	9.61000	102.64638				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	99.29793				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	209.17579				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	209.26680				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.49458				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.91783				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	101.21833				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.50140				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	111.23500	10.00000	111.20600				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.92989				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.68443				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.49925				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.78308				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.47164				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.41744				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	104.15052	10.23000	104.12228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/06/2017 Spot Bond				100.00000	0.00000	106.13700				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.79000	101.55203	9.79000	101.52551				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46691				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	127.62389	1.75000	127.61103				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45608				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	101.49477				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.41736				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2017 Spot Bond				100.00000	0.00000	101.57353				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.04465				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	103.09145				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	101.80064				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.48685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.43975				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.50533				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				100.00000	0.00000	101.52543				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				100.00000	0.00000	101.53016				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				100.00000	0.00000	101.53016				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61855				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.46376				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.60618				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.37368				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61855				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	104.75371				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.55647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.55647				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	148.24172				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	150.38022				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.37560				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.87187				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.40492				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.63026				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	92.38257				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.38789				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.38636				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.48068				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.02926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.55912				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.55124				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	101.47447				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.45127				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.81238				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	34.02833	100.00000	33.94589				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	34.02833	100.00000	33.94589				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.20754				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.91830				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	29.19792	100.00000	29.12719				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	99.72900	100.00000	99.45946				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	18.07428	100.00000	18.03050				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AFS2U On 02/07/2020 Spot Bond			100.00000	3.93373	100.00000	3.92420			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.73044			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.75389			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.83195			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.70701			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.71484			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	100.90997			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.87101			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	101.18951			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3C On 18/04/2019 Spot Bond				100.00000	0.00000	101.07324			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	38.19672	100.00000	38.09822			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	11.34175	100.00000	11.31251			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	11.60018	100.00000	11.55620			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	9.44808	100.00000	9.41225			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			9.32000	101.93852	9.32000	101.91328			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.99000	111.55930	9.99000	111.52959			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.51000	100.57722	9.51000	100.55183			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.88935	100.00000	14.85639			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			10.21000	100.60791	10.21000	100.58069			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.82500	177.82585	2.82500	177.80276			0.00	0	140,000,000
Total AIRL01 SPOT									0.00	0	140,000,000
Total For AIRL01									0.00	0	140,000,000
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.71357			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.25910				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.34042				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.20333				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	41.28460	100.00000	41.18459				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	40.14738	100.00000	40.05012				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	10.68546	100.00000	10.65957				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	10.68546	100.00000	10.65957				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	4.40547	100.00000	4.39922				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	0.05270	100.00000	0.05264				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.85651				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.30892				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.41742				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				100.00000	0.00000	100.99369				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
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	100.14000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	115.48711				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.71000	248.49952	2.71000	248.46798				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN024 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN028 On 20/06/2019 Spot Bond				100.00000	0.00000	99.89194				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN032 On 19/09/2017 Spot Bond				100.00000	0.00000	91.98271				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.15244			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			2.72500	174.66471	2.72500	221.27204			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 20/12/2016 Spot Bond				100.00000	0.00000	101.31821			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	101.27108			0.00	0	0
Total ASN052 SPOT									0.00	0	0
Total For ASN052									0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.81919			0.00	0	0
Total ASN054 SPOT									0.00	0	0
Total For ASN054									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.72540			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.66187			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.50116			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.39015			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.06916			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.85724			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.45630			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				100.00000	0.00000	100.20428			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	87.64893			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.66603			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	101.43263			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.69770			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0

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 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	100.78459			0.00	0	0
Total ASN083 SPOT									0.00	0	0
Total For ASN083									0.00	0	0
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	102.09930			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	101.24154			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000			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				100.00000	0.00000	100.97160			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				100.00000	0.00000	100.67584			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
ASN09: On 10/11/2020 Spot Bond				100.00000	0.00000	100.15474			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09: On 17/08/2016 Spot Bond				100.00000	0.00000	99.97713			0.00	0	0
Total ASN098 SPOT									0.00	0	0
Total For ASN098									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	64.76102			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.94330			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.47150			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.79565			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.49690			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				100.00000	0.00000	101.86528			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				100.00000	0.00000	101.44452			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				100.00000	0.00000	99.80691			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				100.00000	0.00000	99.81967			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.00000	0.00000	99.81015			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0

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 03/03/2019 Spot Bond				100.00000	0.00000	101.89774				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.88260				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	101.84985				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	73.09300				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			2.97000	137.50833	2.97000	137.49001				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN13: On 12/09/2016 Spot Bond				100.00000	0.00000	102.69701				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	74.94261				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	101.43285				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	101.51342				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				100.00000	0.00000	58.51370			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.30960			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.30960			0.00	0	0
Total ASN147 SPOT									0.00	0	0
Total For ASN147									0.00	0	0
ASN14: On 11/11/2016 Spot Bond				100.00000	0.00000	100.20852			0.00	0	0
Total ASN148 SPOT									0.00	0	0
Total For ASN148									0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.01500	137.19820	3.01500	137.17974			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	95.56140			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	101.98424			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			3.47000	92.03801	3.47000	159.60463			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 14/01/2017 Spot Bond				100.00000	0.00000	101.18582			0.00	0	0
Total ASN158 SPOT									0.00	0	0
Total For ASN158									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

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 08/08/2021 Spot Bond				100.00000	0.00000	100.21172				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN35(On 20/12/2016 Spot Bond			100.00000	77.52526	100.00000	77.36736				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38(On 20/12/2017 Spot Bond			100.00000	43.86384	100.00000	43.75758				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	43.94123	100.00000	43.83477				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	43.59298	100.00000	43.48738				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43(On 10/03/2017 Spot Bond			100.00000	65.04702	100.00000	64.88945		188,827,690,100,000.00		1,888,276,901	1,888,276,901	
Total ASN43U SPOT								18,827,690,100,000.00		1,888,276,901	1,888,276,901	
Total For ASN43U								18,827,690,100,000.00		1,888,276,901	1,888,276,901	
ASN49(On 19/09/2016 Spot Bond			100.00000	93.38405	100.00000	93.15001				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50(On 16/03/2018 Spot Bond			100.00000	31.27098	100.00000	31.19523				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55(On 29/12/2016 Spot Bond			100.00000	91.25191	100.00000	91.03043				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN75(On 20/09/2020 Spot Bond			100.00000	2.59194	100.00000	2.58566				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89(On 02/10/2018 Spot Bond			100.00000	22.90273	100.00000	22.84725				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00(On 12/06/2018 Spot Bond				100.00000	0.00000	101.48837				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.18426				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.18500	104.83683	9.18500	104.81111				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.94555				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.47361				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	25.10388	100.00000	100.00000				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				100.00000	0.00000	102.11642				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			10.46500	98.80667	10.46500	98.77914				0.00	0	6,000,000,000
Total BAW19 SPOT										0.00	0	6,000,000,000
Total For BAW19										0.00	0	6,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.08500	100.34905	10.08500	100.32222				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.64885	9.30000	103.62324				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.79563				0.00	0	1,180,328,643
Total BAW22 SPOT										0.00	0	1,180,328,643
Total For BAW22										0.00	0	1,180,328,643
BAW23 On 15/10/2017 Spot Bond			100.00000	35.49859	100.00000	35.41260				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.35768				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8 On 02/10/2017 Spot Bond			9.21000	104.46359	9.21000	104.43790			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.56978			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.20893	101.08290	12.20893	100.96651			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.76047	100.69384	10.76047	101.28173			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.61698			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.64693			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.64693			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.37612	100.26416	12.37612	100.44462			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			11.98500	100.90945	11.98500	100.67523			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.46219			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.91000	87.68725	11.91000	99.55060			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				100.00000	0.00000	101.51232				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			11.66000	85.62356	11.66000	99.34610				0.00	0	600,000,000
Total BAYA32 SPOT										0.00	0	600,000,000
Total For BAYA32										0.00	0	600,000,000
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.47392				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.50560				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.26887				0.00	345,100,000	345,100,000
Total BAYA35 SPOT										0.00	345,100,000	345,100,000
Total For BAYA35										0.00	345,100,000	345,100,000
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.80091				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				100.00000	0.00000	99.94016				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				100.00000	0.00000	97.24257				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.50592				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.46192				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.46192				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.50603				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				100.00000	0.00000	101.28402				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.58098				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	101.61377				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.81873	101.91246	15.81873	101.78810				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.64651	101.59764	14.64651	101.66399				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				100.00000	0.00000	101.91742				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				100.00000	0.00000	101.91724				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				100.00000	0.00000	101.91733				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				100.00000	0.00000	101.98029				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				100.00000	0.00000	101.69593				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	72.85429	100.00000	72.70916				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.99767	100.00000	20.94681				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	19.11024	100.00000	19.06395				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	11.79645	100.00000	11.76787				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	11.79645	100.00000	11.76787				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	14.26247	100.00000	14.22792				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	12.35819	100.00000	12.32825				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC103L On 12/08/2016 Spot Bond			100.00000	98.64864	100.00000	98.91599				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	99.77624	100.00000	99.51505				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	85.83485	100.00000	85.63888				0.00	0	0
Total BC108U SPOT										0.00	0	0
Total For BC108U										0.00	0	0
BC109L On 24/08/2016 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total BC109U SPOT										0.00	0	0
Total For BC109U										0.00	0	0
BC110L On 15/09/2016 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total BC110U SPOT										0.00	0	0
Total For BC110U										0.00	0	0
BC111L On 28/10/2016 Spot Bond			100.00000	83.52403	100.00000	83.33333				0.00	0	0
Total BC111U SPOT										0.00	0	0
Total For BC111U										0.00	0	0
BC112L On 14/11/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978			600,000,000,000.00	46,000,000,000	23,000,000,000	
Total BC112U SPOT									10,000,000,000,000.00	46,000,000,000	23,000,000,000	
Total For BC112U									10,000,000,000,000.00	46,000,000,000	23,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.60593			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.93222			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.02120			0.00	0	0
Total BCJ08 SPOT									0.00	0	0
Total For BCJ08									0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.52158			0.00	0	0
Total BCJ09 SPOT									0.00	0	0
Total For BCJ09									0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.84013			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	15.59873	100.00000	15.56094			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	15.59873	100.00000	15.56094			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.09000	102.28853	2.09000	194.18630			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			8.45000	93.74261	8.45000	170.53434			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			8.45000	95.05234	8.45000	170.97716			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			8.83500	97.52286	8.83500	97.49983			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0: On 28/03/2018 Spot Bond			8.41000	100.83390	8.41000	100.81134			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U: On 21/11/2032 Spot Bond			100.00000	8.45958	100.00000	8.43909			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U: On 21/11/2032 Spot Bond			100.00000	7.32069	100.00000	7.30295			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U: On 23/11/2032 Spot Bond			100.00000	7.32069	100.00000	7.30295			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U: On 21/11/2032 Spot Bond			100.00000	7.76634	100.00000	7.74753			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U: On 21/11/2032 Spot Bond			100.00000	0.00006	100.00000	0.00006			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U: On 21/11/2032 Spot Bond			100.00000	10.39076	100.00000	10.36558			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2U: On 21/11/2032 Spot Bond			100.00000	14.35213	100.00000	14.31737			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BG32A1: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A2: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A3: On 30/10/2016 Spot Bond				100.00000	0.00000	100.56034			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0
BG32A4: On 30/10/2016 Spot Bond				100.00000	0.00000	100.37800			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.40218				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.43438				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	83.14351	100.00000	82.95455				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	83.14351	100.00000	82.95455				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.54059				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.56589				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			8.71000	103.74377	8.71000	103.71973				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.66960				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.77649				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	59.65299	100.00000	59.50848				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	59.65299	100.00000	59.50848				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				100.00000	0.00000	100.73697				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			11.36000	101.21627	11.36000	101.18589				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.32811				0.00	0	110,000,000
Total BGL03 SPOT										0.00	0	110,000,000
Total For BGL03										0.00	0	110,000,000
BGL04 On 05/02/2025 Spot Bond			11.25000	93.80767	11.25000	96.92204				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			11.36500	105.11264	11.36500	105.08107				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	102.27359				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			11.81000	105.34512	11.81000	105.31227				0.00	0	200,000,000
Total BGL07 SPOT										0.00	0	200,000,000
Total For BGL07										0.00	0	200,000,000
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	102.22001				0.00	200,000,000	100,000,000
Total BGL08 SPOT										0.00	200,000,000	100,000,000
Total For BGL08										0.00	200,000,000	100,000,000
BGL09 On 29/09/2020 Spot Bond			11.36500	104.45218	11.36500	104.42081				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.33554				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			11.74500	102.68236	11.74500	105.87882				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	105.97890				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	104.17123			0.00	0	0
Total BGR03 SPOT									0.00	0	0
Total For BGR03									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.73744			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.87335			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			9.09000	100.56039	9.09000	100.53596			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
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.67074			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BSR181 On 17/12/2016 Spot Bond			100.00000	93.44441	100.00000	93.14681			0.00	0	0
Total BSR18U SPOT									0.00	0	0
Total For BSR18U									0.00	0	0
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC103 SPOT									0.00	0	0
Total For BTC103									0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	99.86719			0.00	0	0
Total BTC105 SPOT									0.00	0	0
Total For BTC105									0.00	0	0
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	101.10216			0.00	2,400,000,000	600,000,000
Total BTC112 SPOT									0.00	2,400,000,000	600,000,000
Total For BTC112									0.00	2,400,000,000	600,000,000
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	100.94030			0.00	0	0
Total BTC115 SPOT									0.00	0	0
Total For BTC115									0.00	0	0
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	100.61267			0.00	0	0
Total BTC118 SPOT									0.00	0	0
Total For BTC118									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	96.68033				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	99.97788				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC128 On 22/08/2016 Spot Bond				100.00000	0.00000	99.87423				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC129 On 25/08/2016 Spot Bond				100.00000	0.00000	99.91119				0.00	0	0
Total BTC129 SPOT										0.00	0	0
Total For BTC129										0.00	0	0
BTC130 On 29/08/2016 Spot Bond				100.00000	0.00000	99.72739				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	99.58060				0.00	0	0
Total BTC131 SPOT										0.00	0	0
Total For BTC131										0.00	0	0
BTC132 On 08/09/2016 Spot Bond				100.00000	0.00000	102.45402				0.00	0	0
Total BTC132 SPOT										0.00	0	0
Total For BTC132										0.00	0	0
BTC133 On 27/09/2016 Spot Bond				100.00000	0.00000	99.11775				0.00	0	0
Total BTC133 SPOT										0.00	0	0
Total For BTC133										0.00	0	0
BTC134 On 03/10/2016 Spot Bond				100.00000	0.00000	98.98648				0.00	0	0
Total BTC134 SPOT										0.00	0	0
Total For BTC134										0.00	0	0
BTC137 On 04/11/2016 Spot Bond				100.00000	0.00000	98.31115				0.00	0	0
Total BTC137 SPOT										0.00	0	0
Total For BTC137										0.00	0	0
BTC138 On 14/11/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
Total BTC138 SPOT										0.00	0	0
Total For BTC138										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	90.30181	100.00000	90.08155				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.27938			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.31994			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.46676			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	99.92957			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	32.53539	100.00000	32.45658			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.91000	104.85783	9.91000	104.82996			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.34913			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			15.36000	98.12916	15.36000	98.08970			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	102.08466			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.16000	97.19901	13.16000	97.16536			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			9.12000	102.53585	9.12000	102.51101			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.25942			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18 On 23/08/2019 Spot Bond			13.16000	94.73035	13.16000	100.21365			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	97.00511			0.00	0	110,000,000
Total CBL20 SPOT									0.00	0	110,000,000
Total For CBL20									0.00	0	110,000,000
CBL22 On 06/05/2020 Spot Bond			10.06500	97.59506	10.06500	97.56902			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	99.94969			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.38720			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.21319			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			10.36500	105.80159	10.36500	105.77254			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			10.35500	112.53379	10.35500	112.50275			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			10.41000	108.40121	10.41000	108.37115		104,100,000,000.00	10,000,000	360,000,000	
Total CCT02 SPOT								104,100,000,000.00	10,000,000	360,000,000	
Total For CCT02								104,100,000,000.00	10,000,000	360,000,000	
CCT03 On 15/03/2025 Spot Bond			10.43000	108.75489	10.43000	108.72484			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.38971			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.42639			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR14 On 25/11/2020 Spot Bond			10.00000	111.23510	10.00000	111.20620				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.99008				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.62576				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.67324				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	21.64331	100.00000	21.59088				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	33.92035	100.00000	33.83817				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	31.63139	100.00000	31.55476				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	101.14667				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	100.19670				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.25001				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	100.27096				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.55994				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	101.24850			0.00	0	0
Total CGR26 SPOT									0.00	0	0
Total For CGR26									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31585			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.35997			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.41091			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	102.21152			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	102.37104			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	20.85561	100.00000	20.79050			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.51405			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.52693			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.54763			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	101.26762	10.11000	101.24048			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	131.94797	2.76000	131.93099			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	103.29780			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	131.32526	3.14000	133.79150			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	103.79655	8.25000	103.77317			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.94000	140.69310	2.94000	134.29112			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	139.24649	2.40000	132.91215			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	102.01076			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215 On 17/10/2016 Spot Bond			9.18000	102.68462	9.18000	102.65919			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.69106			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.69106			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.23000	102.66103	9.23000	102.63548			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			9.23000	102.66103	9.23000	102.63548			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			9.28000	101.40099	9.28000	101.37594			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.52566			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.65866			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600			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	111.23500	10.00000	111.20600			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.02249			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	99.80811				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	91.20541	13.50000	91.17269				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	99.82442	9.35000	99.79937				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.53796				0.00	300,000,000	150,000,000
Total CLN256 SPOT										0.00	300,000,000	150,000,000
Total For CLN256										0.00	300,000,000	150,000,000
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.42584				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				100.00000	0.00000	101.56750				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.56750				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				100.00000	0.00000	101.56750				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.40312				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			9.59000	103.89241	9.59000	103.86597				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	100.69245				0.00	90,000,000	90,000,000
Total CLN268 SPOT										0.00	90,000,000	90,000,000
Total For CLN268										0.00	90,000,000	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266 On 20/06/2017 Spot Bond				100.00000	0.00000	103.08610			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN271 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58538			0.00	12,000,000	12,000,000
Total CLN272 SPOT									0.00	12,000,000	12,000,000
Total For CLN272									0.00	12,000,000	12,000,000
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43285			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				100.00000	0.00000	101.56123			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				100.00000	0.00000	99.86298			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN276 On 25/05/2017 Spot Bond				100.00000	0.00000	99.75939			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				100.00000	0.00000	101.64674			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				100.00000	0.00000	102.11482			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				100.00000	0.00000	100.30150			0.00	12,000,000	12,000,000
Total CLN288 SPOT									0.00	12,000,000	12,000,000
Total For CLN288									0.00	12,000,000	12,000,000
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	102.17350			0.00	12,000,000	12,000,000
Total CLN289 SPOT									0.00	12,000,000	12,000,000
Total For CLN289									0.00	12,000,000	12,000,000
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.51003			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.42859			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.52238				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	101.27088				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	101.41505				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	101.28969				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.61383				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.27096				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.53498				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	101.33500				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	165.48048				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.21882				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	165.58964				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	165.58964				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	164.82517			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	165.39683			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.02569			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.05000	95.74875	11.05000	95.72078			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.57000	97.27029	11.57000	97.24057			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.28412			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.63699			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.02516			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.57281			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.42251			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.55208	8.80500	102.56106			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.57755			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.52108				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.54429				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.63382				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.55667				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.68040				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				100.00000	0.00000	101.28412				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	143.75296				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.50337				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.86107				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	101.29048				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.74193				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0

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 20/12/2018 Spot Bond				100.00000	0.00000	101.38636				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				100.00000	0.00000	101.59049				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				100.00000	0.00000	100.49928				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				100.00000	0.00000	101.25867				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				100.00000	0.00000	100.47308				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	101.93251				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				100.00000	0.00000	100.39428				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				100.00000	0.00000	100.56985				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				100.00000	0.00000	101.35236				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			10.23000	105.94184	10.23000	105.91312				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond				100.00000	0.00000	101.45672				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.24286			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			12.37000	108.21011	12.37000	108.17481			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.25141			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			12.40000	101.83450	12.40000	101.80122			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	105.35316	10.02000	105.32517			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.25141			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.57109			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	82.81657			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				100.00000	0.00000	101.43734			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				100.00000	0.00000	101.46365			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				100.00000	0.00000	101.46381			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.33118			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN376 On 20/03/2021 Spot Bond			9.76500	104.42692	9.76500	104.39987			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				100.00000	0.00000	101.12936			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				100.00000	0.00000	101.59534			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	102.10214	10.98000	102.07249			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	104.46139	11.00000	104.43100			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				100.00000	0.00000	101.61811			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				100.00000	0.00000	100.61473			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			12.16000	104.24615	12.16000	104.21272			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				100.00000	0.00000	101.75415			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				100.00000	0.00000	101.46353			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				100.00000	0.00000	100.60190			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.54884			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	101.13802				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	101.40195				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				100.00000	0.00000	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				100.00000	0.00000	101.47138				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				100.00000	0.00000	101.83096				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				100.00000	0.00000	101.57984				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				100.00000	0.00000	102.56206				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				100.00000	0.00000	100.02432				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				100.00000	0.00000	100.02419				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.47128				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.63359				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				100.00000	0.00000	101.20775				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	101.20775				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	99.82356				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				100.00000	0.00000	84.46737				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.47901				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.87057				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.61817				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.62590				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.87446				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.60272				0.00	1,045,000,000	1,045,000,000
Total CLN413 SPOT										0.00	1,045,000,000	1,045,000,000
Total For CLN413										0.00	1,045,000,000	1,045,000,000
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.89609				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.67997				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				100.00000	0.00000	100.92501			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	101.62745	4.00000	100.31607			0.00	0	0
Total CLN417 SPOT									0.00	0	0
Total For CLN417									0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.59608			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.75723			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	44.75283	7.01000	45.34767			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				100.00000	0.00000	101.77267			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				100.00000	0.00000	100.73877			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				100.00000	0.00000	102.33526			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				100.00000	0.00000	102.15821			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				100.00000	0.00000	102.33526			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				100.00000	0.00000	105.18776			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				100.00000	0.00000	102.10428			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				100.00000	0.00000	101.66485				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				100.00000	0.00000	100.02491				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				100.00000	0.00000	102.08117				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				100.00000	0.00000	106.42712				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				100.00000	0.00000	102.35200				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				100.00000	0.00000	102.49675				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				100.00000	0.00000	102.58896				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				100.00000	0.00000	107.16901				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				100.00000	0.00000	101.18229				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				100.00000	0.00000	101.61047				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				100.00000	0.00000	101.51342				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	103.26837				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				100.00000	0.00000	100.32937				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				100.00000	0.00000	107.99738				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				100.00000	0.00000	102.84962				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	101.17553				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN443 On 06/09/2016 Spot Bond				100.00000	0.00000	101.16903				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	99.81625				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.43500	105.93653	10.43500	105.90724				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				100.00000	0.00000	100.51503				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				100.00000	0.00000	101.06505				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				100.00000	0.00000	100.71001				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				100.00000	0.00000	101.03871				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				100.00000	0.00000	101.07374				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02412				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			3.64000	132.97227	3.64000	132.95216				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			100.00000	2.80195	100.00000	2.79054				0.00	0	15,000,000,000
Total CLN453 SPOT										0.00	0	15,000,000,000
Total For CLN453										0.00	0	15,000,000,000
CLN45 On 31/01/2025 Spot Bond			100.00000	2.80195	100.00000	2.79054				0.00	0	10,450,000,000
Total CLN454 SPOT										0.00	0	10,450,000,000
Total For CLN454										0.00	0	10,450,000,000
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	192.43204				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			8.83500	97.52286	8.83500	97.49983				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			8.45000	38.72211	8.45000	170.53434				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.45000	39.21575	8.45000	170.97716				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.96685				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.01146				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	101.54110				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	101.45448				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47156				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.97180				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	101.48704				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.57281				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	101.37250				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.43285				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	99.58694				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	101.43279				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.48675				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH001 On 26/11/2018 Spot Bond				100.00000	0.00000	99.73829				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH002 On 15/04/2019 Spot Bond				100.00000	0.00000	100.88227				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
COJ02 On 15/09/2016 Spot Bond			9.36000	105.16789	9.36000	105.15636			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.21500	101.42145	9.21500	101.39649			0.00	0	830,000,000
Total COJ04 SPOT									0.00	0	830,000,000
Total For COJ04									0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			9.81500	114.05823	9.81500	114.02838			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.97500	107.19817	9.97500	107.16983			0.00	0	439,700,000
Total COJ07 SPOT									0.00	0	439,700,000
Total For COJ07									0.00	0	439,700,000
COJ08 On 22/06/2026 Spot Bond			10.69000	106.31093	10.69000	106.28069			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			10.12000	102.20843	10.12000	102.18086			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			10.29500	97.76986	10.29500	97.74305			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			11.18000	97.47189	11.18000	97.44291			0.00	0	360,000,000
Total COT02 SPOT									0.00	0	360,000,000
Total For COT02									0.00	0	360,000,000
COT03 On 05/06/2028 Spot Bond			11.18000	90.73293	11.18000	90.70597			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	15.08399	100.00000	15.04744			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	12.99867	100.00000	12.96718				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	21.87231	100.00000	21.81933				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	100.01716	100.00000	99.75045				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	21.22622	100.00000	21.17481				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	24.60363	100.00000	24.54403				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			11.74000	96.55332	11.74000	96.52339				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	32.11804	100.00000	32.04023				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	24.73199	100.00000	24.67208				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	32.77789	100.00000	32.69848				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			8.23500	101.17692	8.23500	101.15473				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG4 On 29/09/2017 Spot Bond			6.86000	102.61804	6.86000	102.59923				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	99.93638				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	100.28172				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	100.47945				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.84785				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.70604				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.65188				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.94460				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	42.98648	100.00000	42.88234				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	42.98648	100.00000	42.88234				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	58.80904	100.00000	58.69261				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				100.00000	0.00000	101.85792				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				100.00000	0.00000	100.85252				0.00	0	0
Total DOL004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	101.64174			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	63.23757			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			9.50500	99.64932	9.50500	99.62404			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			9.45000	100.25122	9.45000	100.22607		49,140,000,000.00		5,200,000	517,100,000
Total DV22 SPOT								49,140,000,000.00		5,200,000	517,100,000
Total For DV22								49,140,000,000.00		5,200,000	517,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	15.07831	100.00000	15.04512		5,000,000,000,000.00		50,000,000	50,000,000
Total DV22/R207 SPOT								5,000,000,000,000.00		50,000,000	50,000,000
Total For DV22/R207								5,000,000,000,000.00		50,000,000	50,000,000
DV23 On 27/02/2023 Spot Bond			9.78000	100.77547	9.78000	105.73463		50,856,000,000.00		5,200,000	705,200,000
Total DV23 SPOT								50,856,000,000.00		5,200,000	705,200,000
Total For DV23								50,856,000,000.00		5,200,000	705,200,000
DV23/R On 27/02/2023 Spot Bond			100.00000	10.23194	100.00000	15.08812		5,000,000,000,000.00		50,000,000	50,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	10.23194	100.00000	15.08812		0.00		0	0
Total DV23/R2023 SPOT								5,000,000,000,000.00		50,000,000	50,000,000
Total For DV23/R2023								5,000,000,000,000.00		50,000,000	50,000,000
DV24 On 18/02/2024 Spot Bond			9.83000	99.24306	9.83000	99.21690		0.00		0	0
Total DV24 SPOT								0.00		0	0
Total For DV24								0.00		0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.97401	9.69000	99.94802		0.00		0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.97401	9.69000	99.94802		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			10.61000	96.48598	10.61000	96.45858		0.00		0	0
Total DV29 SPOT								0.00		0	0
Total For DV29								0.00		0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.97294	10.10000	99.94588		0.00		0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.97294	10.10000	99.94588		0.00		0	0
Total DV29/R213 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV29/R213										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	99.83314				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01: On 16/09/2016 Spot Bond				100.00000	0.00000	101.34285				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	99.82366				0.00	0	0
Total DVC018 SPOT										0.00	0	0
Total For DVC018										0.00	0	0
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	101.68258				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	99.82855				0.00	0	100,000,000
Total DVC020 SPOT										0.00	0	100,000,000
Total For DVC020										0.00	0	100,000,000
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	103.93761				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	101.31209				0.00	0	0
Total DVC022 SPOT										0.00	0	0
Total For DVC022										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	101.34938				0.00	0	0
Total DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	103.54747				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVF16: On 19/11/2016 Spot Bond				100.00000	0.00000	99.95584				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17: On 18/03/2017 Spot Bond				100.00000	0.00000	101.19223				0.00	1,000,000,000	520,000,000
Total DVF17 SPOT										0.00	1,000,000,000	520,000,000
Total For DVF17										0.00	1,000,000,000	520,000,000
DVF18: On 30/03/2018 Spot Bond				100.00000	0.00000	100.80469				0.00	0	287,000,000
Total DVF18 SPOT										0.00	0	287,000,000

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 DVF18									0.00	0	287,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.99076			0.00	342,000,000	342,000,000
Total DVF19 SPOT									0.00	342,000,000	342,000,000
Total For DVF19									0.00	342,000,000	342,000,000
E170 On 01/08/2020 Spot Bond			8.45000	117.26455	8.45000	117.23818		1,267,500,000,000.00		150,000,000	113,544,200
Total E170 SPOT								1,267,500,000,000.00		150,000,000	113,544,200
Total For E170								1,267,500,000,000.00		150,000,000	113,544,200
E170/R On 01/08/2020 Spot Bond			100.00000	17.48069	100.00000	17.44220			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			9.42000	104.76119	9.42000	104.73499			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			9.56500	104.90377	9.56500	104.87714			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			9.76000	105.20355	9.76000	105.17631			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			2.96000	107.02455	2.96000	107.01032			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.67085			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A1 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
EFS0A2 On 28/10/2023 Spot Bond				100.00000	0.00000	100.54420			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EFS0A2										0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	17.25454	100.00000	17.21274				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			2.37000	107.27927	2.37000	107.26670				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	109.39519	2.25000	109.38273				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			2.32000	131.34714	2.33000	131.20026				0.00	0	1,000,000,000
Total EL28 SPOT										0.00	0	1,000,000,000
Total For EL28										0.00	0	1,000,000,000
EL29 On 19/11/2029 Spot Bond			2.29000	118.94260	2.29000	118.92891				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			2.33000	117.64901	2.33000	117.63533				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.31000	110.53342	2.31000	110.52061				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			2.35000	107.69672	2.35000	107.68415				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	109.39519	2.25000	109.38273				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.89500	102.69119	9.89500	102.66425				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.63500	108.55136	9.63500	108.52361				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.23000	101.89220	10.23000	101.86457				0.00	0	0
Total EMM03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.39500	93.98317	10.39500	97.27532				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.66000	103.59443	10.66000	103.48759				0.00	0	2,999,999,700
Total EMM05 SPOT										0.00	0	2,999,999,700
Total For EMM05										0.00	0	2,999,999,700
EMM06 On 23/06/2025 Spot Bond			10.33000	101.05642	10.33000	101.21852				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.91334				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.51795				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.20121				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.19468				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	99.93231				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.85123				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	16.17780	100.00000	16.13860				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	6.62643	100.00000	6.61037				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	99.86047				0.00	0	0
Total EPFC18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC18										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	100.28446				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC2 On 22/08/2016 Spot Bond				100.00000	0.00000	99.86506				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC2 On 22/08/2016 Spot Bond				100.00000	0.00000	103.91781				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC2 On 22/02/2017 Spot Bond				100.00000	0.00000	99.86847				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	100.26867				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.53309				0.00	680,000,000	680,000,000
Total EQS05 SPOT										0.00	680,000,000	680,000,000
Total For EQS05										0.00	680,000,000	680,000,000
EQS05 On 25/04/2017 Spot Bond			100.00000	59.29325	100.00000	59.14962				0.00	0	0
Total EQS05/JIBAR SPOT										0.00	0	0
Total For EQS05/JIBAR										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.48870				0.00	330,000,000	330,000,000
Total EQS06 SPOT										0.00	330,000,000	330,000,000
Total For EQS06										0.00	330,000,000	330,000,000
EQS07 On 09/04/2018 Spot Bond			12.66000	97.26291	12.66000	97.23029				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.03884				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	23.82744	100.00000	23.76971				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	23.94785	100.00000	23.88983				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.37581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.97624				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.97398				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.97483				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.97124				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	111.23500	10.00000	111.20600				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97741				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	99.97838				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	99.97835				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	99.97862				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	99.97738				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97635				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	99.97508				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond			100.00000	0.04511	100.00000	0.00000				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			8.28000	104.47460	8.28000	104.45145		504,339,768,000.00		60,910,600	42,350,117,800	
Total ES18 SPOT								504,339,768,000.00		60,910,600	42,350,117,800	
Total For ES18								504,339,768,000.00		60,910,600	42,350,117,800	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.98368	9.25000	102.95824		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			8.89000	105.96660	8.89000	105.94155		17,881,217,984,000.00		2,011,385,600	4,511,931,900	
Total ES23 SPOT								17,881,217,984,000.00		2,011,385,600	4,511,931,900	
Total For ES23								17,881,217,984,000.00		2,011,385,600	4,511,931,900	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.61174	10.00000	100.58507		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			9.31000	93.77071	9.31000	93.74740		654,772,300,000.00		70,330,000	14,340,733,700	
Total ES26 SPOT								654,772,300,000.00		70,330,000	14,340,733,700	
Total For ES26								654,772,300,000.00		70,330,000	14,340,733,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.92413	7.85000	102.90247		0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			9.92000	83.42022	9.91000	83.46756			9,472,391,744,000.00	954,878,200	64,769,454,700
Total ES33 SPOT									9,472,391,744,000.00	954,878,200	64,769,454,700
Total For ES33									9,472,391,744,000.00	954,878,200	64,769,454,700
ES33/R On 15/09/2033 Spot Bond			7.50000	103.14976	7.50000	103.12913			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			10.01000	88.76518	10.01000	88.74150			178,376,198,000.00	17,819,800	52,718,650,100
Total ES42 SPOT									178,376,198,000.00	17,819,800	52,718,650,100
Total For ES42									178,376,198,000.00	17,819,800	52,718,650,100
ES42/R On 25/04/2042 Spot Bond			8.50000	102.62673	8.50000	102.60340			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.46222			0.00	0	7,510,000,000
Total EXX01 SPOT									0.00	0	7,510,000,000
Total For EXX01									0.00	0	7,510,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.67392			0.00	0	50,000,000
Total EXX02 SPOT									0.00	0	50,000,000
Total For EXX02									0.00	0	50,000,000
FIF01U On 01/11/2018 Spot Bond			100.00000	22.11172	100.00000	22.04269			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	22.21193	100.00000	22.14258			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	22.33946	100.00000	22.26972			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	22.46700	100.00000	22.39686			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	99.86054			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.94511			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	99.79731				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.99737				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.93993				0.00	0	50,000,000
Total FIFB08 SPOT										0.00	0	50,000,000
Total For FIFB08										0.00	0	50,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.26748				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	99.84854				0.00	9,000,000,000	4,500,000,000
Total FIFC23 SPOT										0.00	9,000,000,000	4,500,000,000
Total For FIFC23										0.00	9,000,000,000	4,500,000,000
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.93219				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.63741				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	101.57135				0.00	0	0
Total FIFC29 SPOT										0.00	0	0
Total For FIFC29										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond			100.00000	73.10660	100.00000	72.97171			500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total FIFC31 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For FIFC31									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
FPA1U On 20/08/2023 Spot Bond			100.00000	0.19203	100.00000	0.19156				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	0.19203	100.00000	0.19156				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.82897	100.00000	10.80273				0.00	0	0

Contract 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	10.54446	100.00000	10.51891				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	101.50673				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	101.48393				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	101.65844				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	101.75951				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			9.77000	98.69740	9.77000	98.67167				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.47879				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.57178				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.90267				0.00	0	300,000,000
Total FRB11 SPOT										0.00	0	300,000,000
Total For FRB11										0.00	0	300,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.85288				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	102.00265				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.46500	99.23870	10.46500	100.29954				0.00	0	0

Contract 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				100.00000	0.00000	103.28431				0.00	0	219,000,000
Total FRB15 SPOT										0.00	0	219,000,000
Total For FRB15										0.00	0	219,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.01495				0.00	0	110,000,000
Total FRB16 SPOT										0.00	0	110,000,000
Total For FRB16										0.00	0	110,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.18683				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	12.02094	100.00000	11.99183				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	101.06642				0.00	0	100,000,000
Total FRB18 SPOT										0.00	0	100,000,000
Total For FRB18										0.00	0	100,000,000
FRB19 On 14/04/2021 Spot Bond			11.66500	106.57003	11.66500	106.53703				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	101.00263				0.00	0	304,000,000
Total FRB20 SPOT										0.00	0	304,000,000
Total For FRB20										0.00	0	304,000,000
FRBC2 On 21/12/2018 Spot Bond			10.46000	104.96614	10.46000	104.93691				0.00	0	200,000,000
Total FRBC21 SPOT										0.00	0	200,000,000
Total For FRBC21										0.00	0	200,000,000
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	102.41794				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.24000	141.70243	2.24000	142.63687				0.00	0	30,000,000
Total FRBI22 SPOT										0.00	0	30,000,000
Total For FRBI22										0.00	0	30,000,000
FRBI23 On 07/12/2023 Spot Bond			2.58000	120.39321	2.58000	284.41168				0.00	0	172,000,000
Total FRBI23 SPOT										0.00	0	172,000,000
Total For FRBI23										0.00	0	172,000,000
FRBI25 On 31/01/2025 Spot Bond			2.39500	114.44846	2.39500	121.64350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.48000	92.63330	3.48000	159.44913			0.00	0	31,700,000
Total FRBI28 SPOT									0.00	0	31,700,000
Total For FRBI28									0.00	0	31,700,000
FRBI33 On 07/12/2033 Spot Bond			3.22000	103.69937	3.22000	207.43171			0.00	0	10,000,000
Total FRBI33 SPOT									0.00	0	10,000,000
Total For FRBI33									0.00	0	10,000,000
FRBI46 On 31/03/2046 Spot Bond			3.70000	93.34526	3.70000	93.83756			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			7.23700	74.11668	7.23700	73.62543			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			9.26400	48.37422	9.26400	47.50676			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			9.51000	46.98650	9.51000	46.08167			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	59.65299	100.00000	59.50848			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	23.65763	100.00000	23.58377			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	44.06508	100.00000	43.95832			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.34938			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.69586			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49477			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.62164				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	99.93996	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	99.93996	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61855				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	101.55203				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73451				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.59535				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	99.95174	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.68335				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				100.00000	0.00000	102.02765				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	101.97366				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
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 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
FRC137 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 FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 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
FRC139 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
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	44.32869	100.09221	44.22122				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.46683				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	106.80185				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	101.59059				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond			5.76400	94.36823	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151 On 20/12/2017 Spot Bond				100.00000	0.00000	101.60609				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	101.48388				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153 On 20/12/2017 Spot Bond				100.00000	0.00000	101.52566				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154: On 20/12/2017 Spot Bond				100.00000	0.00000	101.93516				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155: On 20/12/2017 Spot Bond				100.00000	0.00000	101.50245				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161: On 14/12/2018 Spot Bond			13.22500	76.32869	13.22500	76.30171				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162: On 20/03/2018 Spot Bond				100.00000	0.00000	101.42827				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163: On 20/03/2018 Spot Bond				100.00000	0.00000	101.42982				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166: On 20/03/2018 Spot Bond				100.00000	0.00000	101.98954				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167: On 20/06/2018 Spot Bond				100.00000	0.00000	101.41861				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168: On 31/01/2025 Spot Bond			3.62500	107.01123	3.62500	110.69541				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169: On 20/06/2018 Spot Bond				100.00000	0.00000	101.54120				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170: On 20/06/2018 Spot Bond				100.00000	0.00000	101.54120				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171: On 21/02/2018 Spot Bond				100.00000	0.00000	102.28718				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172: On 30/06/2017 Spot Bond				100.00000	0.00000	101.28412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	101.54120				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	101.46374				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.43433				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.24072				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.64444				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 06/08/2023 Spot Bond				100.00000	0.00000	97.49083				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.60527				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.85798				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 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
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.85643				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2019 Spot Bond				100.00000	0.00000	101.52580				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				100.00000	0.00000	101.52580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.05984				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.10883				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.59972				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.75456				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.75456				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.21299				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.25907	8.75000	100.23549				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.50096				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	12.00985	100.00000	11.98076				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.10891	100.00000	11.08200				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	97.22686				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	16.44428	100.00000	16.40444			0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.57207			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	58.23085	100.00000	58.08979			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	100.20760			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	11.94597	100.00000	11.91702			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	39.69479	100.00000	39.59863			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	100.20756			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	39.41581	100.00000	39.32032			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.20713			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.19833			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	100.31240			0.00	0	20,000,000
Total FRC219 SPOT									0.00	0	20,000,000
Total For FRC219									0.00	0	20,000,000
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.29619			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 31/01/2022 Spot Bond			3.05000	136.95752	3.05000	136.93898			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.14462			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.14301			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.14301			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	99.85587			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.57179			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	101.41140			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	101.37963			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.59496			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	101.24567			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.91000	131.19285	3.91000	131.17206			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	102.23059			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0

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 26/01/2021 Spot Bond				100.00000	0.00000	100.77009				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	98.12085				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	100.69731				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	98.83566				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	102.19364				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	103.12092				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	97.52380				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	97.09327				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	101.51906				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	101.57003				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	101.50426				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	101.21476				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	98.77949			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC248 On 08/02/2020 Spot Bond				100.00000	0.00000	84.70658			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	100.45491			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC250 On 19/10/2020 Spot Bond				100.00000	0.00000	80.99181			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.77971			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				100.00000	0.00000	100.50388			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			3.58000	111.54844	3.58000	133.35148			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.61224			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.63000	104.47591	3.63000	133.01862			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.61000	102.69315	3.61000	133.15165			0.00	0	80,000,000
Total FRC71 SPOT									0.00	0	80,000,000
Total For FRC71									0.00	0	80,000,000
FRC72 On 31/01/2017 Spot Bond			3.61000	100.00324	3.61000	138.59183			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74 On 20/09/2016 Spot Bond			3.68000	102.97700	3.68000	154.63832			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.55590			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.43281			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.60300			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.83172			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.77302			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.56142			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.55988			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.58560			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	22.34138	100.00000	22.28726			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	62.05345	100.00000	61.90312			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11U On 08/11/2016 Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD13U On 31/12/2019 Spot Bond			100.00000	15.79435	100.00000	15.75609			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.47990			0.00	0	1,650,000,000
Total FRJ17 SPOT									0.00	0	1,650,000,000
Total For FRJ17									0.00	0	1,650,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.51257			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.78562			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.87939			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.32449			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.62901			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	3.72343	100.00000	3.71627			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	3.72343	100.00000	3.71627			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.13800	85.48662	2.13800	114.95101			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.47000	111.50870	2.47000	120.85571			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	100.61836			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0

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 23/01/2024 Spot Bond			10.38000	100.69860	10.38000	100.67056			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	100.69860	10.38000	100.67056			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			2.61000	108.74725	2.61000	118.05036			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			2.66000	223.20002	2.66000	223.17199			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			2.58000	118.65951	2.58000	118.64493			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			2.69000	222.32073	2.69000	222.29263			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				100.00000	0.00000	100.54293			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			2.88000	117.20341	2.88000	117.18806			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.77500	114.85768	2.77500	114.84297			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			2.77500	114.85768	2.77500	114.84297			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.81000	121.24774	2.81000	218.81707			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.86000	217.41694	2.86000	217.38846			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS122 On 31/01/2025 Spot Bond			2.41000	106.38542	2.41000	106.37284			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.89000	170.92759	2.89000	216.53675			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.68500	98.96325	3.68500	98.92040			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.18000	104.31680	3.18000	164.19137			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.50000	88.99095	3.50000	101.92999			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.17000	104.44693	3.17000	164.35224			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2016 Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.23000	163.41277	3.23000	163.38975			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.40000	202.24700	3.40000	202.66298			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	79.85609			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.43000	89.70213	3.43000	103.09765			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.68500	86.01584	3.68500	98.92040			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS136 On 31/01/2038 Spot Bond			3.21000	92.79906	3.21000	106.87411				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.04000	166.48281	3.04000	166.46023				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.17000	208.80983	3.17000	208.78072				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS140 On 19/09/2016 Spot Bond				100.00000	0.00000	101.25092				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS141 On 03/10/2016 Spot Bond				100.00000	0.00000	106.55342				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.17000	164.37511	3.17000	164.35224				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.17000	164.37511	3.17000	164.35224				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS145 On 31/03/2028 Spot Bond			3.46000	95.79640	3.46000	159.76030				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.18000	114.53955	3.18000	114.52362				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			2.75000	139.03617	2.75000	139.01845				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	76.85400				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14 On 31/03/2028 Spot Bond			3.52000	158.62895	3.52000	158.82893			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			3.56000	157.98995	3.56000	158.21153			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS15 On 31/01/2025 Spot Bond			3.15000	114.80286	3.15000	114.78698			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			3.53000	158.37261	3.53000	158.67432			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			3.57000	157.15827	3.57000	158.05761			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15 On 08/08/2017 Spot Bond				100.00000	0.00000	100.18178			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.34000	122.17146	2.34000	288.61441			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			2.23000	122.99694	2.23000	290.56536			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			2.95000	117.71183	2.95000	278.07454			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.71000	100.32779	2.71000	139.29843			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.50346			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			2.24000	142.65310	2.24000	142.63687			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.01875				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.30584				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			2.45000	118.06980	2.45000	118.05570				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	66.35336	104.97509	66.18550				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	67.55027	101.07593	67.38505				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	63.06522	100.44759	62.91183				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	65.89521	100.76967	65.73449				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			2.18000	126.62659	2.18000	126.61235				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			2.34000	97.49775	2.34000	122.16059				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.32640				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			2.37000	97.27247	2.37000	121.87825			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	102.12627			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			2.43000	121.50097	2.43000	287.02978			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.19896			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	102.03062			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
FRX16 On 15/09/2016 Spot Bond			7.08000	103.41825	7.08000	103.39830			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.34000	103.73045	8.34000	103.70742		7,189,080,000,000.00	862,000,000	862,000,000	
Total FRX17 SPOT								7,189,080,000,000.00	862,000,000	862,000,000	
Total For FRX17								7,189,080,000,000.00	862,000,000	862,000,000	
FRX18 On 14/04/2018 Spot Bond			8.49000	106.61199	8.49000	106.58777		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			8.85000	102.68974	8.85000	102.66557		6,823,350,000,000.00	771,000,000	771,000,000	
Total FRX19 SPOT								6,823,350,000,000.00	771,000,000	771,000,000	
Total For FRX19								6,823,350,000,000.00	771,000,000	771,000,000	
FRX20 On 01/10/2020 Spot Bond			9.05500	102.25081	9.05500	102.22608		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			9.71000	94.24966	9.71000	94.22552		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.88000	106.82321	9.88000	106.79507			0.00	0	561,000,000
Total FRX24 SPOT									0.00	0	561,000,000
Total For FRX24									0.00	0	561,000,000
FRX26 On 01/10/2026 Spot Bond			10.24000	98.96294	10.24000	98.93594		1,638,400,000,000.00		160,000,000	1,367,000,000
Total FRX26 SPOT								1,638,400,000,000.00		160,000,000	1,367,000,000
Total For FRX26								1,638,400,000,000.00		160,000,000	1,367,000,000
FRX30 On 31/01/2030 Spot Bond			10.30500	96.44805	10.30500	96.42172		0.00		0	0
Total FRX30 SPOT								0.00		0	0
Total For FRX30								0.00		0	0
FRX31 On 21/02/2031 Spot Bond			10.36000	93.51400	10.36000	93.48805		0.00		0	90,000,000
Total FRX31 SPOT								0.00		0	90,000,000
Total For FRX31								0.00		0	90,000,000
FRX45 On 14/04/2045 Spot Bond			10.46000	80.45793	10.46000	80.43552		0.00		0	0
Total FRX45 SPOT								0.00		0	0
Total For FRX45								0.00		0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.31669		0.00		0	0
Total FS1A4 SPOT								0.00		0	0
Total For FS1A4								0.00		0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.35537		0.00		0	0
Total FS1A5 SPOT								0.00		0	0
Total For FS1A5								0.00		0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.89074		0.00		0	0
Total FS1B1 SPOT								0.00		0	0
Total For FS1B1								0.00		0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.46374		0.00		0	0
Total FS1C1 SPOT								0.00		0	0
Total For FS1C1								0.00		0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.66481		0.00		0	0
Total FS1D1 SPOT								0.00		0	0
Total For FS1D1								0.00		0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	99.87213		0.00		0	0
Total FS2A3 SPOT								0.00		0	0
Total For FS2A3								0.00		0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	99.76916		0.00		0	0
Total FS2A4 SPOT								0.00		0	0
Total For FS2A4								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	99.86779			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.86298			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.85897			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.84136			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	4.36616	100.00000	4.35558			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	0.73252	100.00000	0.73075			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	24.13934	100.00000	24.08086			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	4.04991	100.00000	4.04010			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.67946	100.00000	0.67782				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	9.46336	100.00000	9.43382				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	1.68428	100.00000	1.67902				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	0.29976	100.00000	0.29883				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.41004	100.00000	2.40420				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	2.59311	100.00000	2.58502				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5C1L On 20/02/2021 Spot Bond			100.00000	2.59311	100.00000	2.58502			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	2.59311	100.00000	2.58502			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	2.59311	100.00000	2.58502			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.84773			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.80000	103.09936	9.80000	103.07241			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.94222			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.99897			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	102.02165			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	102.16905			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	102.35042			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.46376			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	101.74110			0.00	0	0
Total GPT37 SPOT									0.00	0	0
Total For GPT37									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	14.95106	100.00000	14.91485			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	44.75375	100.00000	44.64533			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	18.56340	100.00000	18.51842			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	10.92804	100.00000	10.90157			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	19.25541	100.00000	19.19529			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	13.75804	100.00000	13.71508			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	1.90953	100.00000	1.90391			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	68.60902	100.00000	68.48030			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	46.15519	100.00000	46.05276			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	30.55249	100.00000	30.46250			0.00	0	0
Total GRB11U SPOT									0.00	0	0
Total For GRB11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB12 On 31/07/2018 Spot Bond			100.00000	30.19449	100.00000	30.16097			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	15.27624	100.00000	15.23125			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	13.41977	100.00000	13.40488			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	7.63812	100.00000	7.61563			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	5.96434	100.00000	5.95772			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	3.82564	100.00000	3.81428			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	2.65377	100.00000	2.65082			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	1.90953	100.00000	1.90391			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.81367			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.56594				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.59551				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
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.56806				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.55290				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.85718				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.29280				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.88482				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.02287				0.00	0	50,000,000
Total GRT10 SPOT										0.00	0	50,000,000
Total For GRT10										0.00	0	50,000,000
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	99.98544				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.31796				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	101.64032			0.00	0	0
Total GSIS04 SPOT									0.00	0	0
Total For GSIS04									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.48961			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	105.63836			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	100.51370			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.61537			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HCH01.On 25/10/2016 Spot Bond			100.00000	86.29685	100.00000	86.09846			0.00	0	0
Total HCH01/JIBAR SPOT									0.00	0	0
Total For HCH01/JIBAR									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	13.79932	100.00000	13.76588			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.55277			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.34430			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.20499			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.90706			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.91654			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.92730			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	102.82822			0.00	0	0
Total HILC30 SPOT									0.00	0	0
Total For HILC30									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.26210	100.00000	9.23966			0.00	0	0
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.26210	100.00000	9.23966			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	9.82536	100.00000	9.80155			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	9.82536	100.00000	9.80155			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.54954	100.00000	10.52399			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.54954	100.00000	10.52399			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.43466	100.00000	11.40696			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.22108			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.59000	100.10459	9.59000	100.11736			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	99.84296			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	99.85181			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.91674			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.82814			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			8.63500	104.11057	8.63500	104.08666		8,635,000,000,000.00	1,000,000,000	1,790,000,000	
Total HWAY20 SPOT								8,635,000,000,000.00	1,000,000,000	1,790,000,000	
Total For HWAY20								8,635,000,000,000.00	1,000,000,000	1,790,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	13.77801	100.00000	13.74769		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			2.22000	123.07231	2.22000	290.74349		0.00	0	12,300,000,000	
Total HWAY23 SPOT								0.00	0	12,300,000,000	
Total For HWAY23								0.00	0	12,300,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.09000	126.94131	2.09000	299.88461		0.00	0	390,000,000	
Total HWAY24 SPOT								0.00	0	390,000,000	
Total For HWAY24								0.00	0	390,000,000	
HWAY3 On 28/02/2033 Spot Bond			2.51000	102.59345	2.51000	102.58109		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			10.05000	93.82651	10.05000	93.80152		0.00	0	6,170,000,000	
Total HWAY34 SPOT								0.00	0	6,170,000,000	
Total For HWAY34								0.00	0	6,170,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.60313	100.00000	9.58200		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			10.06000	93.61916	10.06000	93.59419		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	9.60311	100.00000	9.58197		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	89.24205	100.00000	89.02439		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF05 On 09/10/2016 Spot Bond			100.00000	88.67230	100.00000	88.46067			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	99.19137	100.00000	98.92473			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.78219			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.73000	128.07602	1.73000	128.06321		6,414,840,000.00		3,708,000	62,047,296,800
Total I2025 SPOT								6,414,840,000.00		3,708,000	62,047,296,800
Total For I2025								6,414,840,000.00		3,708,000	62,047,296,800
I2029 On 31/03/2029 Spot Bond			1.87000	100.57809	1.87000	100.97697		123,420,000,000,000.00		66,000,000,000	39,897,600,000
Total I2029 SPOT								123,420,000,000,000.00		66,000,000,000	39,897,600,000
Total For I2029								123,420,000,000,000.00		66,000,000,000	39,897,600,000
I2033 On 28/02/2033 Spot Bond			1.88000	107.67627	1.88000	107.66511		149,071,658,176,000.00		79,293,435,200	69,759,042,200
Total I2033 SPOT								149,071,658,176,000.00		79,293,435,200	69,759,042,200
Total For I2033								149,071,658,176,000.00		79,293,435,200	69,759,042,200
I2038 On 31/01/2038 Spot Bond			1.84000	134.51306	1.85000	134.26889		78,301,037,344,000.00		42,554,911,600	163,879,124,300
Total I2038 SPOT								78,301,037,344,000.00		42,554,911,600	163,879,124,300
Total For I2038								78,301,037,344,000.00		42,554,911,600	163,879,124,300
I2046 On 31/03/2046 Spot Bond			1.93000	134.36069	1.93000	134.34649		153,730,903,740,000.00		79,653,318,000	115,941,757,900
Total I2046 SPOT								153,730,903,740,000.00		79,653,318,000	115,941,757,900
Total For I2046								153,730,903,740,000.00		79,653,318,000	115,941,757,900
I2050 On 31/12/2050 Spot Bond			1.93000	143.46917	1.95000	142.77409		147,422,362,534,000.00		76,384,643,800	79,249,444,700
Total I2050 SPOT								147,422,362,534,000.00		76,384,643,800	79,249,444,700
Total For I2050								147,422,362,534,000.00		76,384,643,800	79,249,444,700
IBL22 On 15/03/2018 Spot Bond			8.46000	106.41160	8.46000	106.38765		0.00		0	0
Total IBL22 SPOT								0.00		0	0
Total For IBL22								0.00		0	0
IBL28 On 18/08/2016 Spot Bond			8.60000	99.97644	8.60000	99.95289		0.00		0	0
Total IBL28 SPOT								0.00		0	0
Total For IBL28								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.29419				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			3.15000	99.81148	3.15000	138.88106				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			2.31000	102.36891	2.31000	142.13392				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.25467				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.58000	103.53877	8.58000	103.51500				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.88412				0.00	12,000,000,000	7,000,000,000
Total IBL42 SPOT										0.00	12,000,000,000	7,000,000,000
Total For IBL42										0.00	12,000,000,000	7,000,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600				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			9.09000	98.97121	9.09000	98.94717				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			9.45000	94.34906	9.45000	94.32539				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			8.97000	100.30725	8.97000	100.28320				0.00	0	60,000,000
Total IBL49 SPOT										0.00	0	60,000,000
Total For IBL49										0.00	0	60,000,000
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.72561	7.34000	7.34000				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			9.44000	99.26121	9.44000	99.23633				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.73394			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.87000	99.03092	8.87000	99.00756			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.38599			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.02095			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			8.23000	100.19352	8.23000	100.17181			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			8.83000	100.83607	8.83000	100.81214			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			9.86000	102.05972	9.86000	102.03273			0.00	0	100,000,000
Total IBL60 SPOT									0.00	0	100,000,000
Total For IBL60									0.00	0	100,000,000
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	102.11301			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.51052			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.32874			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.37587			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.43423			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.45419			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			3.04000	137.02625	3.04000	137.00771			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.16158			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	29.19670	100.00000	29.12597			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	99.93280			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	99.93077			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				104.48168	0.00000	99.79717			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	99.79112			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.91000	102.83419	9.91000	102.80717			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			8.66000	103.45456	8.66000	103.43073		8,634,020,000,000.00	997,000,000	997,000,000	
Total IBL79 SPOT								8,634,020,000,000.00	997,000,000	997,000,000	
Total For IBL79								8,634,020,000,000.00	997,000,000	997,000,000	
IBL80U On 02/02/2019 Spot Bond			100.00000	21.58053	100.00000	21.52824			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	11.23856	100.00000	11.21133			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.44146			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.34986			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	18.84671	100.00000	18.78788			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	99.86313			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	99.85824			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			8.96000	104.22480	8.96000	104.19997			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			9.40500	105.91245	9.40500	105.88601			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	14.44824	100.00000	14.41644			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	102.17410			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	18.06853	100.00000	18.01212			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.82257			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.87807			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02505	100.00000	0.02499			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.58363			0.00	0	20,000,000
Total IDCG01 SPOT									0.00	0	20,000,000
Total For IDCG01									0.00	0	20,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.31911			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			9.72500	97.97705	9.72500	97.95163			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.91680			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.61303			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.28000	98.17472	10.28000	98.14799			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.02270			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			11.06000	104.40443	11.06000	104.39710			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.20758	5.00000	100.19416			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	101.63237	5.00000	101.61866			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	101.69309	4.00000	101.68215			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.32893	4.00000	101.31797			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			8.68000	101.83198	8.68000	101.80835			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			8.11500	105.34484	8.11500	105.43199			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.51954	100.00000	8.49890			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	54.13741	100.00000	54.00626			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	38.16789	100.00000	38.07543			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	3.58832	100.00000	3.58153			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	10.45851	100.00000	10.43317			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	15.19431	100.00000	15.15750			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	16.65852	100.00000	16.61817			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.20256	100.00000	9.18220			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	90.98778	100.00000	90.76746			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	12.80067	100.00000	12.76965				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	24.61290	100.00000	24.55328				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	77.27162	100.00000	77.11424				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	54.82938	100.00000	54.70463				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	39.36206	100.00000	39.27250				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	66.50257	100.00000	66.34146				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	11.13528	100.00000	11.10831				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	12.97782	100.00000	12.94638				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	60.24554	100.00000	60.06144				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	16.64627	100.00000	16.55616				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	6.80956	100.00000	6.77270				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.50624				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	102.01724			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.40536	6.50000	102.38746			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	87.10909			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.47629			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	106.75645			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.11870			0.00	0	10,000,000
Total INLV01 SPOT									0.00	0	10,000,000
Total For INLV01									0.00	0	10,000,000
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.82512			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	100.05860			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.96500	102.93461	11.96500	102.90211			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IP278U On 06/09/2016 Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0
Total IP278U SPOT									0.00	0	0
Total For IP278U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.85137			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			8.43000	103.24131	8.43000	103.21802			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.28723			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.14188			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.15689			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.84972			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.78729			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.76335			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.45842			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.49918			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.52363			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.35717			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.37209				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.38702				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC11 On 28/10/2016 Spot Bond				100.00000	0.00000	100.38466				0.00	0	0
Total IPFC11 SPOT										0.00	0	0
Total For IPFC11										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.86500	100.39360	9.86500	100.36733				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			8.91000	104.65868	8.91000	104.63390				0.00	0	20,000,000
Total IPL6 SPOT										0.00	0	20,000,000
Total For IPL6										0.00	0	20,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	49.92641	100.00000	49.81652				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.03512				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	31.04676	100.00000	100.00000				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.23193				0.00	0	66,100,000
Total IPL8 SPOT										0.00	0	66,100,000
Total For IPL8										0.00	0	66,100,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	11.47281	100.00000	11.44502				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.59458				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.23418				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.96636			0.00	0	50,000,000
Total IV016 SPOT									0.00	0	50,000,000
Total For IV016									0.00	0	50,000,000
IV017 On 31/01/2022 Spot Bond			3.29000	97.45018	3.29000	135.30095		2,368,800,000,000.00		720,000,000	360,000,000
Total IV017 SPOT								2,368,800,000,000.00		720,000,000	360,000,000
Total For IV017								2,368,800,000,000.00		720,000,000	360,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.12625	2.75000	100.11882		0.00		0	0
Total IV017/R212 SPOT								0.00		0	0
Total For IV017/R212								0.00		0	0
IV019 On 31/03/2028 Spot Bond			3.73000	155.64246	3.73000	155.61846		0.00		0	0
Total IV019 SPOT								0.00		0	0
Total For IV019								0.00		0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.17624		0.00		0	0
Total IV022 SPOT								0.00		0	0
Total For IV022								0.00		0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.98581		0.00		0	0
Total IV023 SPOT								0.00		0	0
Total For IV023								0.00		0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.64660		0.00		0	0
Total IV024 SPOT								0.00		0	0
Total For IV024								0.00		0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.65629		0.00		0	410,000,000
Total IV025 SPOT								0.00		0	410,000,000
Total For IV025								0.00		0	410,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.75780		0.00		0	20,000,000
Total IV026 SPOT								0.00		0	20,000,000
Total For IV026								0.00		0	20,000,000
IV030 On 31/01/2025 Spot Bond			3.73000	108.87931	3.73000	109.81318		0.00		0	0
Total IV030 SPOT								0.00		0	0
Total For IV030								0.00		0	0
IV030A On 31/01/2025 Spot Bond			3.73000	108.78854	3.73000	109.81318		0.00		0	0
Total IV030A SPOT								0.00		0	0
Total For IV030A								0.00		0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.80551		0.00		0	0
Total IV031 SPOT								0.00		0	0
Total For IV031								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.75990			0.00	0	20,000,000
Total IV032 SPOT									0.00	0	20,000,000
Total For IV032									0.00	0	20,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.05726			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			11.66500	102.94788	11.66500	102.91616			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	101.32601			0.00	0	750,000,000
Total IV035 SPOT									0.00	0	750,000,000
Total For IV035									0.00	0	750,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.79942			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	22.77427	100.00000	22.71910			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			10.62000	108.76631	10.62000	108.73573			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.61820			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.83000	154.14043	3.83000	154.11623			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA629 On 15/08/2016 Spot Bond			7.65000	99.95810	7.65000	99.97905			0.00	0	0
Total IVA629 SPOT									0.00	0	0
Total For IVA629									0.00	0	0
IVA633 On 18/08/2016 Spot Bond			7.65000	99.97905	7.65000	99.85350			0.00	0	0
Total IVA633 SPOT									0.00	0	0
Total For IVA633									0.00	0	0
IVA634 On 25/08/2016 Spot Bond			7.65000	99.83261	7.65000	99.70743			0.00	0	0
Total IVA634 SPOT									0.00	0	0
Total For IVA634									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA635 On 01/09/2016 Spot Bond			7.65000	99.68660	7.65000	99.56179				0.00	0	0
Total IVA635 SPOT										0.00	0	0
Total For IVA635										0.00	0	0
IVA636 On 08/09/2016 Spot Bond			7.65000	99.54102	7.65000	99.41657				0.00	0	0
Total IVA636 SPOT										0.00	0	0
Total For IVA636										0.00	0	0
IVA637 On 15/09/2016 Spot Bond			7.75000	99.38801	7.75000	99.26233				0.00	0	0
Total IVA637 SPOT										0.00	0	0
Total For IVA637										0.00	0	0
IVA638 On 26/09/2016 Spot Bond			7.75000	99.15784	7.75000	98.37082				0.00	0	0
Total IVA638 SPOT										0.00	0	0
Total For IVA638										0.00	0	0
IVA640 On 06/10/2016 Spot Bond			7.75000	98.94951	7.75000	98.22720				0.00	0	0
Total IVA640 SPOT										0.00	0	0
Total For IVA640										0.00	0	0
IVA644 On 03/11/2016 Spot Bond			7.85000	98.35014	7.85000	98.22548				0.00	0	0
Total IVA644 SPOT										0.00	0	0
Total For IVA644										0.00	0	0
IVA645 On 10/11/2016 Spot Bond			100.00000	81.11111	100.00000	80.93126				0.00	0	0
Total IVA645 SPOT										0.00	0	0
Total For IVA645										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	111.23500	10.00000	111.20600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.86021				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.69702				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.88301				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.82951			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.40200			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.02194			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.09011			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.53129			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.16945			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.19490			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.28676			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			9.43000	100.44303	9.43000	100.41788			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	18.51414	100.00000	18.47338			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	18.09207	100.00000	18.04825			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			9.53500	99.88253	9.53500	99.85726			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.45108				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.04452				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.20874				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	99.85732				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.86736				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.31068				0.00	2,000,000,000	2,000,000,000
Total IVC051 SPOT										0.00	2,000,000,000	2,000,000,000
Total For IVC051										0.00	2,000,000,000	2,000,000,000
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.02703				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.29980				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.08884				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.38411				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.19418				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.21611			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.57399			0.00	0	0
Total IVC064 SPOT									0.00	0	0
Total For IVC064									0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.71601			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				100.00000	0.00000	101.36327			0.00	0	0
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.29940			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.70902			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.68986			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.30772			0.00	0	0
Total IVC077 SPOT									0.00	0	0
Total For IVC077									0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	99.83155			0.00	0	0
Total IVC078 SPOT									0.00	0	0
Total For IVC078									0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	99.83155			0.00	0	0
Total IVC079 SPOT									0.00	0	0
Total For IVC079									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.86414			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	10.15350	100.00000	10.10885			0.00	0	0
Total IVC082 SPOT									0.00	0	0
Total For IVC082									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	100.48025				0.00	0	0
Total IVC083 SPOT										0.00	0	0
Total For IVC083										0.00	0	0
IVC086 On 15/08/2017 Spot Bond			100.00000	44.83793	100.00000	44.64075				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.52774	100.00000	2.52295				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	32.15445	100.00000	32.07656				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	24.03527	100.00000	23.97704				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	3.65156	100.00000	3.64463				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	1.61070	100.00000	1.60765				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	1.57741	100.00000	1.57441				0.00	0	3,264,596,761
Total IVC85U SPOT										0.00	0	3,264,596,761
Total For IVC85U										0.00	0	3,264,596,761
IVP635 On 30/08/2016 Spot Bond			7.65000	99.72827	7.65000	99.60336				0.00	0	0
Total IVP635 SPOT										0.00	0	0
Total For IVP635										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.44027				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.67504				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.64686			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.82906			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				100.00000	0.00000	101.20936			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	101.28074			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	19.85145	100.00000	19.80335			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	104.48140			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.44130			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.33845			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			8.83000	136.76383	8.83000	136.73172			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.17758			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.62909			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.72009			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				100.00000	0.00000	101.22014			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	98.83146			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/J On 30/10/2019 Spot Bond			100.00000	14.82510	100.00000	14.78918			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			10.12000	100.72160	10.12000	100.69457			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R On 28/11/2019 Spot Bond			9.62000	102.08963	9.62000	102.06357			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	99.79183	9.71000	99.76584			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	101.45860			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	31.66973	100.00000	31.59301			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.37316			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.12000	98.73914	9.12000	98.71522			0.00	0	3,260,000,000
Total LGL02 SPOT									0.00	0	3,260,000,000
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.36000	100.27898	9.36000	100.25392			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.07000	97.15732	10.07000	97.13138			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.72675			0.00	0	200,000,000
Total LGL05 SPOT									0.00	0	200,000,000
Total For LGL05									0.00	0	200,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.33521			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.71582			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.03330			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			13.16000	103.68775	13.16000	103.65184			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			14.02000	104.34106	14.02000	104.30265			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	99.71652			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.86135			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.85332			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.84371			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	102.07580			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	101.42541			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.31302			0.00	0	400,000,000
Total MAQ081 SPOT									0.00	0	400,000,000
Total For MAQ081									0.00	0	400,000,000
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	96.59667			0.00	0	0
Total MAQ083 SPOT									0.00	0	0
Total For MAQ083									0.00	0	0
MAQ08 On 25/08/2016 Spot Bond				100.00000	0.00000	102.94308			0.00	0	0
Total MAQ084 SPOT									0.00	0	0
Total For MAQ084									0.00	0	0
MAQ08 On 29/09/2016 Spot Bond				100.00000	0.00000	90.44008			0.00	0	0
Total MAQ085 SPOT									0.00	0	0
Total For MAQ085									0.00	0	0
MAQ08 On 27/10/2016 Spot Bond				100.00000	0.00000	98.50021			0.00	0	0
Total MAQ086 SPOT									0.00	0	0
Total For MAQ086									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.60917			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.63217			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.39243			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.54442			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				100.00000	0.00000	100.61775			0.00	0	0
Total MAQ0I1 SPOT									0.00	0	0
Total For MAQ0I1									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.47473			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF03I On 01/10/2017 Spot Bond				100.00000	0.00000	101.34771			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	101.54759			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	99.99813			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.60775			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.14193			0.00	0	1,000,000,000
Total MBF042 SPOT									0.00	0	1,000,000,000
Total For MBF042									0.00	0	1,000,000,000
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.82380			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	100.05058			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	101.52789			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04: On 13/03/2017 Spot Bond				100.00000	0.00000	101.44920			0.00	0	0
Total MBF048 SPOT									0.00	0	0
Total For MBF048									0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	101.41504			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05: On 17/05/2017 Spot Bond				100.00000	0.00000	99.97879			0.00	0	0
Total MBF050 SPOT									0.00	0	0
Total For MBF050									0.00	0	0
MBF05: On 16/05/2019 Spot Bond				100.00000	0.00000	99.97747			0.00	3,750,000,000	0
Total MBF051 SPOT									0.00	3,750,000,000	0
Total For MBF051									0.00	3,750,000,000	0
MBF05: On 16/05/2019 Spot Bond			100.00000	20.96333	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	101.10581			0.00	0	0
Total MBLSA1 SPOT									0.00	0	0
Total For MBLSA1									0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	97.51338	2.30000	105.90700			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	100.64055			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	101.13012			0.00	0	0
Total MBLSA4 SPOT									0.00	0	0
Total For MBLSA4									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	59.72338	100.00000	59.57871			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	39.84512	100.00000	39.74859			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	39.90925	100.00000	39.81257			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	38.29714	100.00000	38.20436			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	80.00000	100.00000	63.84496			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.42696			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			9.06000	102.95623	9.06000	102.93131			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.45647	8.00000	8.00000			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			9.11000	102.52031	9.11000	102.49536				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	102.98412	8.91000	102.95960				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	103.14616				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.01001				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.04753				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.39500	103.13270	8.39500	103.10924				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.08000	101.61901	9.08000	101.59449				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.79000	102.05217	9.79000	102.02567				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.34764				0.00	450,000,000	450,000,000
Total MFS1A2 SPOT										0.00	450,000,000	450,000,000
Total For MFS1A2										0.00	450,000,000	450,000,000
MFS1B On 20/09/2019 Spot Bond			9.82000	102.74317	9.82000	102.71608				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			9.32000	101.45071	9.32000	101.42546				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.70401				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2026 Spot Bond			9.66500	106.63168	9.66500	105.59448			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.38741			0.00	0	10,000,000
Total MMIG03 SPOT									0.00	0	10,000,000
Total For MMIG03									0.00	0	10,000,000
MMIG0 On 12/08/2030 Spot Bond			11.48000	98.91052	11.48000	99.12641			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.89000	100.11642	10.89000	99.98550			0.00	0	1,150,000,000
Total MMIG05 SPOT									0.00	0	1,150,000,000
Total For MMIG05									0.00	0	1,150,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	93.87755	100.00000	93.63868			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.02000	101.38762	9.02000	101.36319			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			9.02000	101.89057	9.02000	101.86615			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
MTN05 On 28/09/2016 Spot Bond			100.00000	93.43372	100.00000	93.20472			0.00	0	0
Total MTN05U SPOT									0.00	0	0
Total For MTN05U									0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	72.28617	100.00000	72.14903			0.00	0	0
Total MTN06U SPOT									0.00	0	0
Total For MTN06U									0.00	0	0
MTN07 On 22/03/2017 Spot Bond			100.00000	63.41865	100.00000	63.26501			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	20.18344	100.00000	20.12042			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	23.39685	100.00000	23.34506			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	8.84497	100.89771	8.82337				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	8.94509	100.61875	8.92331				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.37087				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.38636				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.55503				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.78989			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.36041	100.00000	12.33046			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.22161	100.00000	13.18958			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			9.94000	94.30621	9.94000	94.28135		99,400,000,000.00	10,000,000	60,000,000	
Total NAM01 SPOT								99,400,000,000.00	10,000,000	60,000,000	
Total For NAM01								99,400,000,000.00	10,000,000	60,000,000	
NAM02 On 29/06/2020 Spot Bond			9.56500	101.35778	9.56500	101.33191		286,950,000,000.00	30,000,000	140,000,000	
Total NAM02 SPOT								286,950,000,000.00	30,000,000	140,000,000	
Total For NAM02								286,950,000,000.00	30,000,000	140,000,000	
NAM03 On 01/08/2023 Spot Bond			9.81000	107.06532	9.81000	101.64087		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			10.23000	107.78886	10.23000	102.14236		0.00	0	0	
Total NAM04 SPOT								0.00	0	0	
Total For NAM04								0.00	0	0	
NBK11/ On 28/11/2020 Spot Bond			9.30500	100.60429	9.30500	100.57943		8,374,500,000,000.00	900,000,000	450,000,000	
Total NBK11A SPOT								8,374,500,000,000.00	900,000,000	450,000,000	
Total For NBK11A								8,374,500,000,000.00	900,000,000	450,000,000	
NBK12/ On 19/03/2021 Spot Bond			9.67500	102.75962	9.67500	102.73324		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	103.83296	9.38000	9.38000		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			9.56000	104.87857	9.56000	104.85196		0.00	0	0	
Total NBK13A SPOT								0.00	0	0	
Total For NBK13A								0.00	0	0	
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.14299		0.00	0	0	
Total NBK13B SPOT								0.00	0	0	
Total For NBK13B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14/ On 26/06/2021 Spot Bond			9.47500	100.59819	9.47500	100.59092			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			9.71500	96.27816	9.71500	96.25335			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.42244			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			10.44000	94.58516	10.44000	94.55900			0.00	0	890,000,000
Total NBK16A SPOT									0.00	0	890,000,000
Total For NBK16A									0.00	0	890,000,000
NBK17/ On 22/04/2026 Spot Bond			10.61000	99.21713	10.61000	99.18911			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.75306			0.00	0	20,000,000,000
Total NBK17B SPOT									0.00	0	20,000,000,000
Total For NBK17B									0.00	0	20,000,000,000
NBK18/ On 01/06/2020 Spot Bond			9.45000	101.32850	9.45000	101.30294			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.22850			0.00	0	1,700,000,000
Total NBK18B SPOT									0.00	0	1,700,000,000
Total For NBK18B									0.00	0	1,700,000,000
NBK19/ On 01/06/2022 Spot Bond			9.86500	101.02511	9.86500	100.99854			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.96982			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.33000	102.32989	10.33000	102.30173			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.07822			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			10.88000	99.18666	10.88000	99.15811			0.00	0	130,000,000
Total NBK21A SPOT									0.00	0	130,000,000
Total For NBK21A									0.00	0	130,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.04792			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.20000	106.50368	9.20000	106.47765			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	99.98310			0.00	0	373,000,000
Total NBK22B SPOT									0.00	0	373,000,000
Total For NBK22B									0.00	0	373,000,000
NBK23/ On 19/11/2025 Spot Bond			10.53000	103.48154	10.53000	103.45268			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	99.94066			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.78000	103.63527	10.78000	103.60571			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.02098			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.80000	104.06366	9.80000	104.03616			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.25101			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	13.66416	100.00000	13.63409			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.65504			0.00	0	100,000,000
Total NBK26B SPOT									0.00	0	100,000,000
Total For NBK26B									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK27/ On 10/05/2026 Spot Bond			10.42000	107.36290	10.42000	107.33326			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.82180			0.00	1,905,000,000	1,905,000,000
Total NBK27B SPOT									0.00	1,905,000,000	1,905,000,000
Total For NBK27B									0.00	1,905,000,000	1,905,000,000
NBK28/ On 02/08/2023 Spot Bond			9.81000	106.72726	9.81000	101.36455			0.00	0	100,000,000
Total NBK28A SPOT									0.00	0	100,000,000
Total For NBK28A									0.00	0	100,000,000
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	99.93153			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			10.23000	107.67320	10.23000	101.86190			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	99.95490			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	99.95291			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	99.97439			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.97558			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.32639			0.00	1,203,000,000	1,203,000,000
Total NBK33B SPOT									0.00	1,203,000,000	1,203,000,000
Total For NBK33B									0.00	1,203,000,000	1,203,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.15165			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.15484			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.15867			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.34036			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.35343			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.99000	111.27219	8.99000	111.24561		1,833,960,000,000.00		204,000,000	864,000,000
Total NBK3A SPOT								1,833,960,000,000.00		204,000,000	864,000,000
Total For NBK3A								1,833,960,000,000.00		204,000,000	864,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	23.63541	100.00000	23.58339		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			11.00500	42.49520	11.00500	42.48307		0.00		0	0
Total NBK4 SPOT								0.00		0	0
Total For NBK4								0.00		0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.37235		0.00		0	0
Total NBK40B SPOT								0.00		0	0
Total For NBK40B								0.00		0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.73907		0.00		0	0
Total NBK7B SPOT								0.00		0	0
Total For NBK7B								0.00		0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.02354		0.00		0	0
Total NCLN74 SPOT								0.00		0	0
Total For NCLN74								0.00		0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.39795		0.00		0	0
Total NCLN75 SPOT								0.00		0	0
Total For NCLN75								0.00		0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.24246		0.00		0	0
Total NCLN77 SPOT								0.00		0	0
Total For NCLN77								0.00		0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.42490		0.00		0	0
Total NCLN81 SPOT								0.00		0	0
Total For NCLN81								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.46368			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	10.00325	100.00000	9.97901			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	10.00325	100.00000	9.97901			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			10.17500	106.84800	10.17500	106.81919			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.45594			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			10.21000	105.71084	10.21000	105.68224			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.46368			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	101.33680			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	101.33687			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	101.47596			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	101.49143			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9: On 02/03/2018 Spot Bond				100.00000	0.00000	101.84120			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9: On 09/04/2018 Spot Bond				100.00000	0.00000	100.89889			0.00	0	0
Total NCLN93 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.35800				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.97160				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.61629				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.11002				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			10.63000	103.00669	10.63000	103.38234				0.00	0	180,000,000
Total NED15 SPOT										0.00	0	180,000,000
Total For NED15										0.00	0	180,000,000
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.91571				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.92418				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.81327				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.38069				0.00	0	100,000,000
Total NED19 SPOT										0.00	0	100,000,000
Total For NED19										0.00	0	100,000,000
NED20 On 01/07/2020 Spot Bond			11.37000	102.58947	11.37000	101.13690				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.89640				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	114.76002	9.44500	114.73124				0.00	0	0
Total NEDH1A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1.On 21/05/2021 Spot Bond				100.00000	0.00000	99.76466				0.00	0	590,000,000
Total NEDT1A SPOT										0.00	0	590,000,000
Total For NEDT1A										0.00	0	590,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.48597	13.50000	103.44905				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	102.03753				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.24000	182.26041	2.24000	182.23962				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.59000	105.14183	2.59000	119.82977				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	200.94945	3.45000	200.92618				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			2.98000	116.30781	2.98000	116.29228				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			3.32000	159.19773	3.32000	151.67666				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			3.23000	163.36062	3.23000	163.38975				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			8.87000	102.16385	8.87000	102.13977				0.00	0	0
Total NMP20N SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	63.17084	100.00000	63.04578				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			9.50000	102.62556	9.50000	105.36827				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.96173				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.92685				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	102.17487				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	102.06177				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	101.93869				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			9.70000	102.61329	9.70000	105.40409				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.99661				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.97336				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	102.12907				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.90000	102.60107	9.90000	105.43997				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	102.01987				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	102.03151				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	102.22903				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.46149				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	102.06638				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	102.35892				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.88500	109.40626	8.88500	109.38028				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.60000	115.76877	9.60000	115.73928				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.13500	183.23601	2.13500	183.21562				0.00	0	8,900,000,000
Total NRA023 SPOT										0.00	0	8,900,000,000
Total For NRA023										0.00	0	8,900,000,000
NRA02: On 30/11/2028 Spot Bond			11.18000	109.62620	11.18000	109.59362				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.56514	100.00000	14.53290				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA028/R186									0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	99.80457			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.44725			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.85713			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.85193			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.51157			0.00	0	200,000,000
Total NTC19 SPOT									0.00	0	200,000,000
Total For NTC19									0.00	0	200,000,000
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	102.14757			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	102.63723			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	22.04307	100.00000	21.98966			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	102.25835			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			10.02000	99.94128	10.02000	99.91473			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.66050			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			10.19500	101.53622	10.19500	102.67824			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.74000	102.48311	10.74000	102.45399			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 19/03/2030 Spot Bond			11.43000	101.23441	11.43000	101.88562			0.00	0	970,000,000
Total OML07 SPOT									0.00	0	970,000,000
Total For OML07									0.00	0	970,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.62381			0.00	0	60,000,000
Total OML08 SPOT									0.00	0	60,000,000
Total For OML08									0.00	0	60,000,000
OML09 On 14/09/2022 Spot Bond			10.73000	105.34698	10.73000	105.31706			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			11.33000	104.90271	11.33000	104.87130			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	111.23500	10.00000	111.20600			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.77971			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	101.69864			0.00	0	0
Total PMM23 SPOT									0.00	0	0
Total For PMM23									0.00	0	0
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	101.58290			0.00	0	0
Total PMM24 SPOT									0.00	0	0
Total For PMM24									0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.67183			0.00	0	0
Total PMM25 SPOT									0.00	0	0
Total For PMM25									0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	100.27607			0.00	0	0
Total PMM26 SPOT									0.00	0	0
Total For PMM26									0.00	0	0
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	99.79208			0.00	0	0
Total PMM27 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PMM27									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	96.01919			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				100.00000	0.00000	100.17597			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	101.77078	10.01500	101.75158			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.48403			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.49476			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.54085			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.55155			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.01000	43.88907	9.01000	43.87851			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			7.28000	106.13610	7.28000	106.11505		99,736,000,000.00	13,700,000	84,606,156,900	
Total R159 SPOT								99,736,000,000.00	13,700,000	84,606,156,900	
Total For R159								99,736,000,000.00	13,700,000	84,606,156,900	
R159P On 15/09/2016 Spot Bond			7.11000	99.43827	7.11000	99.41901		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.43000	115.71539	8.43000	115.68928		075,112,158,146,000.00	1,195,149,722,200	1,392,934,646,300	
Total R186 SPOT								75,112,158,146,000.00	195,149,722,200	392,934,646,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									75,112,158,146,000.00	195,149,722,200	392,934,646,300
R187P On 21/12/2026 Spot Bond			8.93000	40.50624	8.93000	40.49657			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			8.85000	37.44157	8.85000	37.43271			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.74000	299.47897	1.73000	299.63350			9,135,719,316,000.00	5,250,413,400	19,038,103,800
Total R197 SPOT									9,135,719,316,000.00	5,250,413,400	19,038,103,800
Total For R197									9,135,719,316,000.00	5,250,413,400	19,038,103,800
R202 On 07/12/2033 Spot Bond			1.86000	248.27895	1.86000	248.25316			161,790,478,824,000.00	86,984,128,400	261,422,675,700
Total R202 SPOT									161,790,478,824,000.00	86,984,128,400	261,422,675,700
Total For R202									161,790,478,824,000.00	86,984,128,400	261,422,675,700
R2023 On 28/02/2023 Spot Bond			8.13500	101.65362	8.16000	101.50840			132,952,526,005,000.00	385,120,163,000	912,176,971,500
Total R2023 SPOT									132,952,526,005,000.00	385,120,163,000	912,176,971,500
Total For R2023									132,952,526,005,000.00	385,120,163,000	912,176,971,500
R203 On 15/09/2017 Spot Bond			7.44000	104.28985	7.46000	104.24858			547,255,896,000,000.00	73,555,900,000	702,391,300,000
Total R203 SPOT									547,255,896,000,000.00	73,555,900,000	702,391,300,000
Total For R203									547,255,896,000,000.00	73,555,900,000	702,391,300,000
R2030 On 31/01/2030 Spot Bond			8.78500	94.23720	8.78500	94.21518			293,539,392,893,000.00	261,074,489,800	567,523,253,400
Total R2030 SPOT									293,539,392,893,000.00	261,074,489,800	567,523,253,400
Total For R2030									293,539,392,893,000.00	261,074,489,800	567,523,253,400
R2032 On 31/03/2032 Spot Bond			8.90000	97.68756	8.90000	97.66433			020,430,292,440,000.00	227,014,639,600	394,135,634,100
Total R2032 SPOT									020,430,292,440,000.00	227,014,639,600	394,135,634,100
Total For R2032									020,430,292,440,000.00	227,014,639,600	394,135,634,100
R2035 On 28/02/2035 Spot Bond			8.98000	103.15503	8.98000	103.13054			685,922,790,024,000.00	187,741,958,800	304,350,279,400
Total R2035 SPOT									685,922,790,024,000.00	187,741,958,800	304,350,279,400
Total For R2035									685,922,790,024,000.00	187,741,958,800	304,350,279,400
R2037 On 31/01/2037 Spot Bond			9.02500	95.52395	9.02500	95.50104			909,820,194,650,000.00	211,614,426,000	460,550,700,000
Total R2037 SPOT									909,820,194,650,000.00	211,614,426,000	460,550,700,000
Total For R2037									909,820,194,650,000.00	211,614,426,000	460,550,700,000
R204 On 21/12/2018 Spot Bond			7.64000	101.98938	7.66000	101.92601			647,077,719,104,000.00	477,366,193,600	613,609,881,300
Total R204 SPOT									647,077,719,104,000.00	477,366,193,600	613,609,881,300
Total For R204									647,077,719,104,000.00	477,366,193,600	613,609,881,300
R2040 On 31/01/2040 Spot Bond			9.06000	99.82809	9.06000	99.80405			239,964,169,844,000.00	136,861,387,400	504,879,770,300
Total R2040 SPOT									239,964,169,844,000.00	136,861,387,400	504,879,770,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2040									19,964,169,844,000.00	136,861,387,400	504,879,770,300
R2044 On 31/01/2044 Spot Bond			9.09000	96.98158	9.09000	96.95816			880,952,068,708,000.00	316,936,421,200	625,565,500,000
Total R2044 SPOT									10,952,068,708,000.00	316,936,421,200	625,565,500,000
Total For R2044									10,952,068,708,000.00	316,936,421,200	625,565,500,000
R2048 On 28/02/2048 Spot Bond			9.08000	100.62361	9.08000	100.59946			267,458,646,104,000.00	359,852,273,800	1,177,559,086,900
Total R2048 SPOT									17,458,646,104,000.00	359,852,273,800	177,559,086,900
Total For R2048									17,458,646,104,000.00	359,852,273,800	177,559,086,900
R207 On 15/01/2020 Spot Bond			7.77500	99.09338	7.82000	98.94150			515,140,882,920,000.00	323,490,788,800	538,136,533,800
Total R207 SPOT									15,140,882,920,000.00	323,490,788,800	538,136,533,800
Total For R207									15,140,882,920,000.00	323,490,788,800	538,136,533,800
R208 On 31/03/2021 Spot Bond			7.93000	98.06007	7.96500	97.90967			423,866,516,565,000.00	305,657,820,500	548,306,962,600
Total R208 SPOT									13,866,516,565,000.00	305,657,820,500	548,306,962,600
Total For R208									13,866,516,565,000.00	305,657,820,500	548,306,962,600
R209 On 31/03/2036 Spot Bond			8.95000	77.60711	8.94000	77.66280			287,796,051,870,000.00	255,619,670,600	902,139,635,000
Total R209 SPOT									17,796,051,870,000.00	255,619,670,600	902,139,635,000
Total For R209									17,796,051,870,000.00	255,619,670,600	902,139,635,000
R210 On 31/03/2028 Spot Bond			1.82000	187.85985	1.83000	187.65291			18,634,568,316,000.00	10,238,773,800	107,302,089,300
Total R210 SPOT									18,634,568,316,000.00	10,238,773,800	107,302,089,300
Total For R210									18,634,568,316,000.00	10,238,773,800	107,302,089,300
R211 On 31/01/2017 Spot Bond			1.75000	139.78293	1.75000	139.76884			0.00	0	26,029,000,000
Total R211 SPOT									0.00	0	26,029,000,000
Total For R211									0.00	0	26,029,000,000
R212 On 31/01/2022 Spot Bond			1.73000	146.37778	1.74000	146.28902			26,648,625,208,000.00	15,403,829,600	198,134,265,500
Total R212 SPOT									16,648,625,208,000.00	15,403,829,600	198,134,265,500
Total For R212									16,648,625,208,000.00	15,403,829,600	198,134,265,500
R213 On 28/02/2031 Spot Bond			8.82000	88.47878	8.81000	88.53071			108,775,407,886,000.00	239,090,182,300	725,324,214,600
Total R213 SPOT									18,775,407,886,000.00	239,090,182,300	725,324,214,600
Total For R213									18,775,407,886,000.00	239,090,182,300	725,324,214,600
R214 On 28/02/2041 Spot Bond			9.01000	78.34576	9.01000	78.32710			379,976,242,853,000.00	153,160,515,300	627,007,358,700
Total R214 SPOT									19,976,242,853,000.00	153,160,515,300	627,007,358,700
Total For R214									19,976,242,853,000.00	153,160,515,300	627,007,358,700
R230C On 15/09/2016 Spot Bond			7.11000	99.43827	7.11000	99.41901			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R330C On 21/12/2016 Spot Bond			7.16000	97.58795	7.16000	97.56927			0.00	0	0
Total R330C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.85000	93.70609	7.85000	93.68638				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.90000	90.10874	7.90000	90.08967				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			8.29000	86.08753	8.29000	86.06842				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			8.27000	82.69844	8.27000	82.68014				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			8.25000	79.45804	8.25000	79.44049				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			8.24000	76.33476	8.24000	76.31792				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			8.54000	72.50721	8.54000	72.49065				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.52000	69.59591	8.52000	69.58005				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.65500	66.33501	8.65500	66.31965				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			8.62500	63.68123	8.62500	63.66654				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			8.59500	61.15121	8.59500	61.13716				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			8.56500	58.73862	8.56500	58.72517				0.00	0	0
Total R342C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			8.52500	56.47453	8.52500	56.46165				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			8.48500	54.31856	8.48500	54.30623				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			9.13000	49.64287	9.13000	49.63076				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			9.09000	47.62741	9.09000	47.61584				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	45.71129	9.05000	45.70023				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			9.01000	43.88907	9.01000	43.87851				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.97000	42.15566	8.97000	42.14555				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.93000	40.50624	8.93000	40.49657				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.89000	38.93630	8.89000	38.92704				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.85000	37.44157	8.85000	37.43271				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.34254				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.53843				0.00	0	0
Total RCSB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RCSB06									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	88.00411	100.00000	87.79945			0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	88.00411	100.00000	87.79945			0.00	0	0
Total RCSB06/JIBAR SPOT									0.00	0	0
Total For RCSB06/JIBAR									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.82531			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	56.96591	100.00000	56.82791			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	54.26888	100.00000	54.13741			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	64.58397	100.00000	64.42752			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	95.79805	100.00000	95.55429			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	31.29239	100.00000	31.21658			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RCSC3 On 18/10/2016 Spot Bond			100.00000	89.56177	100.00000	89.35251			0.00	0	0
Total RCSC3U SPOT									0.00	0	0
Total For RCSC3U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	41.83748	100.00000	41.72958			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	9.97845	100.00000	9.95049			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	28.88920	100.00000	28.81471			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	20.94114	100.00000	20.88715			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	13.03161	100.00000	12.99801				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.57034				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.25039				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	102.04687				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.40960				0.00	0	50,000,000
Total RDFB06 SPOT										0.00	0	50,000,000
Total For RDFB06										0.00	0	50,000,000
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.97825				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.71832				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	101.27426				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.72603				0.00	0	0
Total RDFC31 SPOT										0.00	0	0
Total For RDFC31										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.65582				0.00	0	0
Total RDFC32 SPOT										0.00	0	0
Total For RDFC32										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.74906				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	100.47403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.85826				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	32.64750	100.00000	32.56841				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	99.85587				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	99.86777				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.03083				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.37548				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.38149				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.65591				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	32.43850	100.00000	32.35991				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	18.73708	100.00000	18.69168				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	13.16351	100.00000	13.13162				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	10.97658	100.00000	10.94999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.47083				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.27525				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.67150				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.76580				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.95100				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.74798				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.83544				0.00	0	1,000,000,000
Total RES32 SPOT										0.00	0	1,000,000,000
Total For RES32										0.00	0	1,000,000,000
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	100.89401				0.00	0	0
Total RES33 SPOT										0.00	0	0
Total For RES33										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	94.13334				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.70534				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	87.62549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	101.83002	12.35000	101.79686				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	17.56940	100.00000	17.52683				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	16.22300	100.00000	16.18413				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	15.13998	100.00000	15.10330				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	98.92473	100.00000	98.65952				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.35458				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	59.72161				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			9.50000	104.93018	9.50000	104.90357				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.90000	99.74380	9.90000	99.71747				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			10.52000	99.99840	10.52000	99.97039				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.46000	103.04549	8.46000	103.02214				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.99011				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.56000	102.12353	9.56000	102.09748				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.78572				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.95819				0.00	0	420,000,000
Total SBK16 SPOT										0.00	0	420,000,000
Total For SBK16										0.00	0	420,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.51216				0.00	0	1,020,000,000
Total SBK17 SPOT										0.00	0	1,020,000,000
Total For SBK17										0.00	0	1,020,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.50922				0.00	0	490,000,000
Total SBK18 SPOT										0.00	0	490,000,000
Total For SBK18										0.00	0	490,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.58457				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	103.33087				0.00	0	110,000,000
Total SBK20 SPOT										0.00	0	110,000,000
Total For SBK20										0.00	0	110,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.27501				0.00	0	350,000,000
Total SBK21 SPOT										0.00	0	350,000,000
Total For SBK21										0.00	0	350,000,000
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.47116				0.00	0	300,000,000
Total SBK22 SPOT										0.00	0	300,000,000
Total For SBK22										0.00	0	300,000,000
SBK23 On 28/05/2022 Spot Bond			11.76000	101.68171	11.76000	101.65014				0.00	0	2,015,000,000

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 SBK23 SPOT										0.00	0	2,015,000,000
Total For SBK23										0.00	0	2,015,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.24636				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.58505	100.00000	11.55698				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	100.68962				0.00	0	680,000,000
Total SBK25 SPOT										0.00	0	680,000,000
Total For SBK25										0.00	0	680,000,000
SBK26 On 25/04/2021 Spot Bond			11.70500	105.69920	11.70500	105.66635				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			9.26000	101.65410	9.26000	101.62895				0.00	0	2,490,000,000
Total SBK9 SPOT										0.00	0	2,490,000,000
Total For SBK9										0.00	0	2,490,000,000
SBN33 On 15/09/2017 Spot Bond			8.86000	102.84821	8.86000	102.82399				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.76824				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.09473				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.42000	104.05834	8.42000	104.03501				0.00	0	100,000,000
Total SBS13 SPOT										0.00	0	100,000,000
Total For SBS13										0.00	0	100,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.72375				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.13275				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			9.40000	104.48826	9.40000	104.46204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.33000	100.84074	10.33000	100.81314				0.00	0	80,000,000
Total SBS20 SPOT										0.00	0	80,000,000
Total For SBS20										0.00	0	80,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.02419				0.00	0	150,000,000
Total SBS21 SPOT										0.00	0	150,000,000
Total For SBS21										0.00	0	150,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.20029				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.36320				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.08000	101.52016	9.08000	101.49567				0.00	0	120,000,000
Total SBS25 SPOT										0.00	0	120,000,000
Total For SBS25										0.00	0	120,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	65.05278	100.00000	64.90802				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			10.06000	100.28140	10.06000	100.25436				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.54914				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			8.90000	101.03159	8.90000	101.00755				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			10.34000	88.87749	10.34000	88.85315				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.65802				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.53000	96.99147	10.53000	96.96428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.16959			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.35553			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			10.23000	103.42184	10.23000	103.39380			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.57602			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.36297			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.03000	97.33616	9.03000	97.31280			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			10.06000	95.02464	10.06000	94.99929		7,042,000,000,000.00		700,000,000	940,000,000
Total SBS38 SPOT								7,042,000,000,000.00		700,000,000	940,000,000
Total For SBS38								7,042,000,000,000.00		700,000,000	940,000,000
SBS39 On 29/01/2030 Spot Bond			11.06000	91.15291	11.06000	91.12625			0.00	0	320,000,000
Total SBS39 SPOT									0.00	0	320,000,000
Total For SBS39									0.00	0	320,000,000
SBS4 On 16/11/2021 Spot Bond			9.73500	97.56901	9.73500	97.54381			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.00299			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.80000	103.42618	9.80000	103.39930			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.51000	103.52728	10.51000	103.49847			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.68000	103.72057	10.68000	103.69125			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.15557			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.05928			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.55000	105.29054	9.55000	105.26385			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.02322			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			3.03000	117.14149	3.03000	276.72660			0.00	0	225,000,000
Total SBSI11 SPOT									0.00	0	225,000,000
Total For SBSI11									0.00	0	225,000,000
SBSI12 On 31/01/2017 Spot Bond			2.72000	137.84713	2.72000	139.15254		13,600,000,000,000.00	5,000,000,000	2,520,000,000	
Total SBSI12 SPOT								13,600,000,000,000.00	5,000,000,000	2,520,000,000	
Total For SBSI12								13,600,000,000,000.00	5,000,000,000	2,520,000,000	
SBSI12 On 31/01/2017 Spot Bond			100.00000	95.75256	100.00000	95.56782		0.00	0	0	
SBSI12 On 31/01/2017 Spot Bond			100.00000	95.75256	100.00000	95.56782		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			3.41000	201.98665	3.41000	202.40201		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	45.42596	100.00000	45.31591		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.27648				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	100.65278				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	92.69521	100.00000	92.46231				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				180.38957	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.40000	123.68414	3.40000	138.72372				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	102.40536	6.50000	102.38746				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.93320				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.05552				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.96000	100.98138	8.96000	100.95719				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000
Total For SHS05										0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05/ On 29/06/2017 Spot Bond			8.75000	101.15315	8.75000	101.12947			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0
Total For SHS05/R203									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.60196			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	99.45946	100.00000	99.19137			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.23500	10.00000	111.20600			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.57024			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.47468			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	91.60139	100.00000	91.37797			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	98.57402	100.00000	98.31597			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.06000	105.49811	9.06000	105.47271			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.27745			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.20061			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.23951			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS25 On 29/06/2020 Spot Bond			9.86500	101.18264	9.86500	101.15602				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.23951				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.45301				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	24.58103	100.00000	24.52149				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.53500	99.95326	8.53500	99.97662				0.00	0	0
Total SLI2 SPOT										0.00	0	0
Total For SLI2										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			9.46000	98.69361	9.46000	98.66883				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond			100.00000	1.74951	100.00000	1.74181			700,000,000,000,000.00	307,000,000,000	300,000,000,000	
Total SLI4 SPOT									10,000,000,000,000.00	307,000,000,000	300,000,000,000	
Total For SLI4									10,000,000,000,000.00	307,000,000,000	300,000,000,000	
SNT01 On 15/09/2017 Spot Bond			8.86000	102.84821	8.86000	102.82399				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				100.00000	0.00000	100.95367				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			10.86000	49.48095	10.86000	108.25287				0.00	0	1,500,000,000
Total SNT03 SPOT										0.00	0	1,500,000,000
Total For SNT03										0.00	0	1,500,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	99.86534				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.05669				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	99.86782				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	99.86460				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	99.85342				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	99.84899				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.36390				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.75393				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			9.69500	97.74453	9.69500	97.71926				0.00	0	4,000,000,000
Total SSA06 SPOT										0.00	0	4,000,000,000
Total For SSA06										0.00	0	4,000,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.95066				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.32015				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.56599				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			9.53500	92.33431	9.53500	92.31080				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.53500	92.33431	9.53500	92.31080				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On 15/01/2020 Spot Bond			9.24000	94.92825	9.24000	94.90496			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	101.44853			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.34000	103.37257	8.34000	103.34962			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.61000	119.20564	2.61000	119.64546			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN012 On 21/12/2018 Spot Bond			9.61500	97.90677	9.61500	97.88165			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN015 On 26/08/2018 Spot Bond			8.50000	99.77997	8.50000	99.77170			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN017 On 21/12/2026 Spot Bond			10.45000	101.91832	10.45000	101.88996			0.00	0	63,000,000
Total SSN017 SPOT									0.00	0	63,000,000
Total For SSN017									0.00	0	63,000,000
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	101.74083			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.68000	76.36387	10.68000	76.34240			55,108,800,000,000.00	5,160,000,000	5,160,000,000
Total SSN021 SPOT									55,108,800,000,000.00	5,160,000,000	5,160,000,000
Total For SSN021									55,108,800,000,000.00	5,160,000,000	5,160,000,000
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	100.65767			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	100.70378			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	101.29985			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02(On 16/10/2019 Spot Bond				100.00000	0.00000	94.57833				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02(On 07/12/2023 Spot Bond				100.00000	0.00000	102.03387				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03(On 24/05/2017 Spot Bond				100.00000	0.00000	99.81240				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03(On 17/03/2020 Spot Bond				100.00000	0.00000	101.51308				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03(On 02/06/2020 Spot Bond				100.00000	0.00000	101.92289				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03(On 17/11/2020 Spot Bond				100.00000	0.00000	99.97584				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03(On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03(On 01/06/2021 Spot Bond				100.00000	0.00000	102.06033				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03(On 26/01/2021 Spot Bond			9.55000	101.09654	9.55000	100.53378				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SY128(On 18/08/2016 Spot Bond				100.00000	0.00000	99.95564				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	101.80521				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1307 On 12/09/2016 Spot Bond				100.00000	0.00000	99.43391				0.00	0	0
Total SY1307 SPOT										0.00	0	0
Total For SY1307										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY130€ On 16/09/2016 Spot Bond				100.00000	0.00000	99.34952				0.00	0	0
Total SY1308 SPOT										0.00	0	0
Total For SY1308										0.00	0	0
SY1312 On 19/10/2016 Spot Bond				100.00000	0.00000	98.65624				0.00	0	0
Total SY1312 SPOT										0.00	0	0
Total For SY1312										0.00	0	0
SY1313 On 26/08/2016 Spot Bond				100.00000	0.00000	99.79304				0.00	0	0
Total SY1313 SPOT										0.00	0	0
Total For SY1313										0.00	0	0
SY1314 On 03/11/2016 Spot Bond				100.00000	0.00000	98.33191				0.00	0	0
Total SY1314 SPOT										0.00	0	0
Total For SY1314										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.38000	101.10386	9.38000	101.07854				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	102.03152				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	102.11293				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.47000	95.50014	9.47000	103.25750				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	102.06873				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	102.15465				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			9.37000	104.99111	9.37000	108.53294				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.98747				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	102.06873				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	102.15000				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			9.47000	102.53283	9.47000	107.62191				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	100.49886				0.00	800,000,000	400,000,000
Total T13A18 SPOT										0.00	800,000,000	400,000,000
Total For T13A18										0.00	800,000,000	400,000,000
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.51252				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			9.42000	100.30498	9.42000	105.78251				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.61875				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.28168				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.86506				0.00	0	120,000,000
Total TFS123 SPOT										0.00	0	120,000,000
Total For TFS123										0.00	0	120,000,000
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.98966				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.01065				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	99.99750				0.00	2,580,000,000	1,290,000,000
Total TFS137 SPOT										0.00	2,580,000,000	1,290,000,000
Total For TFS137										0.00	2,580,000,000	1,290,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS13E On 28/04/2017 Spot Bond				100.00000	0.00000	100.44253			0.00	0	400,000,000
Total TFS138 SPOT									0.00	0	400,000,000
Total For TFS138									0.00	0	400,000,000
TFS13E On 27/05/2019 Spot Bond				100.00000	0.00000	101.95321			0.00	0	2,488,651,800
Total TFS139 SPOT									0.00	0	2,488,651,800
Total For TFS139									0.00	0	2,488,651,800
TFS14C On 28/10/2016 Spot Bond				100.00000	0.00000	100.40863			0.00	0	0
Total TFS140 SPOT									0.00	0	0
Total For TFS140									0.00	0	0
TH10A 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
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.89396			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.62810	7.83000	100.60710			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.71408			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	93.55211	7.39000	100.57350			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A 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
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.71408			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	93.74299	7.16000	100.55592			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.75241			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.74928			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.82427			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.81413			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.11995			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.08504			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.69373			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.71877			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	100.69902	8.73000	100.67565			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	100.51627			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.71408			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			9.66000	86.98394	9.66000	98.12802			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.40651				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.71408				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.75396				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.74536				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.74223				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.82270				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.81958				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79225				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.06559				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.06869				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.05316				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	102.00826				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.06641				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			9.42000	99.28789	9.42000	103.81326				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	102.03152				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	102.11293				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			9.33000	97.87531	9.33000	102.11546				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				100.00000	0.00000	102.01989				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	102.11293				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.44000	87.25768	9.44000	101.13315				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.21758				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	102.21758				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	102.21758				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	102.21758				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	102.40362				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	102.40362				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	102.40362				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.00000	0.00000	102.40130				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	103.15919				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	103.15919				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	103.30543				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	103.14524				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.97803				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	102.02920				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	102.11285				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.57000	99.07529	9.57000	103.71177				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A ¹ On 21/08/2018 Spot Bond				100.00000	0.00000	101.98036				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A ² On 21/08/2018 Spot Bond				100.00000	0.00000	102.03153				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A ⁷ On 21/08/2020 Spot Bond				100.00000	0.00000	101.56204				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A ⁸ On 21/08/2020 Spot Bond			9.46000	100.49034	9.46000	105.23672				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A ⁹ On 21/08/2018 Spot Bond				100.00000	0.00000	101.98747				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B ¹ On 21/08/2020 Spot Bond				100.00000	0.00000	102.21749				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B ² On 21/08/2020 Spot Bond				100.00000	0.00000	102.21981				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B ³ On 21/08/2020 Spot Bond				100.00000	0.00000	102.27768				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B ⁴ On 21/08/2020 Spot Bond				100.00000	0.00000	102.23126				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B ⁵ On 25/07/2020 Spot Bond				100.00000	0.00000	100.53011				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C ¹ On 21/08/2020 Spot Bond				100.00000	0.00000	102.38024				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C ² On 21/08/2020 Spot Bond				100.00000	0.00000	102.39884				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.39374			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.44016			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.60049			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	103.14727			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	103.14727			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	103.20558			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	103.17081			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.76281			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH9A11: On 18/07/2039 Spot Bond				100.00000	0.00000	100.69139			0.00	0	0
Total TH9A11 SPOT									0.00	0	0
Total For TH9A11									0.00	0	0
TH9A12: On 18/07/2039 Spot Bond				100.00000	0.00000	100.72659			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.20953	101.06155	6.19434			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total 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				100.00000	0.00000	100.77349				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.87105				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2019 Spot Bond				100.00000	0.00000	101.09272				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			9.54000	92.66055	9.54000	92.60126			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	16.60404	100.00000	16.57262			0.00	0	0
TL20/R	On	25/11/2020	Spot Bond			10.00000	111.23500	10.00000	111.20600			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			8.34000	103.41714	8.34000	103.39418			685,548,000,000.00	82,200,000	41,802,657,282
Total TN17 SPOT												685,548,000,000.00	82,200,000	41,802,657,282
Total For TN17												685,548,000,000.00	82,200,000	41,802,657,282
TN17/R	On	14/11/2017	Spot Bond			100.00000	44.55449	100.00000	44.45642			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			9.34500	108.19677	9.34500	108.16992			76,671,164,640,000.00	8,204,512,000	40,817,560,400
Total TN20 SPOT												76,671,164,640,000.00	8,204,512,000	40,817,560,400
Total For TN20												76,671,164,640,000.00	8,204,512,000	40,817,560,400
TN20/R	On	17/09/2020	Spot Bond			100.00000	17.97157	100.00000	17.93201			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	3.82089	100.00000	3.81163			0.00	0	0
Total TN20U SPOT												0.00	0	0
Total For TN20U												0.00	0	0
TN23	On	06/11/2023	Spot Bond			9.88500	107.63502	9.88500	107.60680			0.00	0	21,277,700,000
Total TN23 SPOT												0.00	0	21,277,700,000
Total For TN23												0.00	0	21,277,700,000
TN23/R	On	06/11/2023	Spot Bond			100.00000	13.80739	100.00000	13.77700			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			10.50500	94.18716	10.50500	94.16067			0.00	0	33,230,000,000
Total TN25 SPOT												0.00	0	33,230,000,000
Total For TN25												0.00	0	33,230,000,000
TN25/R	On	19/08/2025	Spot Bond			100.00000	9.51873	100.00000	9.49755			0.00	0	0
Total TN25/R186 SPOT												0.00	0	0
Total For TN25/R186												0.00	0	0
TN27	On	14/11/2027	Spot Bond			10.52000	91.73319	10.52000	91.70763			0.00	0	10,395,000,000
Total TN27 SPOT												0.00	0	10,395,000,000

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 TN27									0.00	0	10,395,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.98254	100.00000	10.95836			5,000,000,000,000.00	50,000,000	50,000,000
Total TN27/R186 SPOT									5,000,000,000,000.00	50,000,000	50,000,000
Total For TN27/R186									5,000,000,000,000.00	50,000,000	50,000,000
TN30 On 09/10/2030 Spot Bond			10.90500	100.81394	10.90500	100.78470			0.00	0	2,950,000,000
Total TN30 SPOT									0.00	0	2,950,000,000
Total For TN30									0.00	0	2,950,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.65481	8.00000	124.62809			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			11.13000	100.62381	11.13000	100.59404			0.00	0	900,000,000
Total TN40 SPOT									0.00	0	900,000,000
Total For TN40									0.00	0	900,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.78926	10.75000	103.75957			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.72065			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.02652			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.91903			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.03053			0.00	0	0
Total TORQ6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.02278				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.02332				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.02412				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	111.23500	10.00000	111.20600				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.03167				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.01807				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.86473				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	101.87299				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			9.46500	102.15186	9.46500	102.12620				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	99.62592	10.00000	99.59925				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	99.63522	9.75000	99.60921				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.64497	100.00000	9.62010				0.00	0	0
Total TR32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.51849				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.58866				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			9.72000	101.49171	9.72000	101.46540				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	100.21639				0.00	0	100,000,000
Total TRA2A4 SPOT										0.00	0	100,000,000
Total For TRA2A4										0.00	0	100,000,000
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	100.22541				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			9.52000	101.36336	9.52000	102.23429				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.69998				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	100.24590				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.92245				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				100.00000	0.00000	100.27909				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	102.43497				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.00000	0.00000	100.33908				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2D2										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.48595				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.56309				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.99246	100.00000	8.97067				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.57584	100.00000	9.55264				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.60594				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.92587	100.00000	9.90182				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.61451				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.21757	100.00000	10.19281				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.85428				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	13.77621	100.00000	13.74284				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.38432				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.68490	100.00000	17.64205				0.00	0	0
Total TRAE2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	17.86577	100.00000	17.82248				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	2.34659	100.00000	2.34090				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19E On 18/08/2016 Spot Bond				100.00000	0.00000	99.96136				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP19F On 15/09/2016 Spot Bond				100.00000	0.00000	99.40942				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	98.88194				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP19E On 27/10/2016 Spot Bond				100.00000	0.00000	98.60354				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP19E On 24/11/2016 Spot Bond				100.00000	0.00000	97.97334				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP20C On 08/12/2016 Spot Bond				100.00000	0.00000	97.66591				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP20E On 02/02/2017 Spot Bond				100.00000	0.00000	96.25173				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP20E On 16/02/2017 Spot Bond				100.00000	0.00000	95.96571				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP20E On 01/09/2016 Spot Bond				100.00000	0.00000	99.65791				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP20E On 02/03/2017 Spot Bond				100.00000	0.00000	95.50248				0.00	0	0
Total TSP205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP205										0.00	0	0
TSP205 On 16/03/2017 Spot Bond				100.00000	0.00000	95.31060				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	94.27964				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP208 On 10/11/2016 Spot Bond				100.00000	0.00000	98.13514				0.00	0	0
Total TSP208 SPOT										0.00	0	0
Total For TSP208										0.00	0	0
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	93.97822				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	93.65106				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	93.35472				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP212 On 22/12/2016 Spot Bond				100.00000	0.00000	97.27297				0.00	0	0
Total TSP212 SPOT										0.00	0	0
Total For TSP212										0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	93.09254				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP214 On 05/01/2017 Spot Bond				100.00000	0.00000	96.93349				0.00	0	0
Total TSP214 SPOT										0.00	0	0
Total For TSP214										0.00	0	0
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	92.77747				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	96.62578				0.00	0	0
Total TSP216 SPOT										0.00	0	0
Total For TSP216										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	98.62638				0.00	0	0
Total TSP217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP217										0.00	0	0
TSP217 On 03/08/2017 Spot Bond				100.00000	0.00000	92.18660				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	19.54429	100.00000	19.49695				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	101.69473				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	101.83885				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.79133				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	100.41492				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC17 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC173 SPOT										0.00	0	0
Total For TWC173										0.00	0	0
TWC17 On 17/08/2016 Spot Bond				100.00000	0.00000	102.05361				0.00	0	0
Total TWC174 SPOT										0.00	0	0
Total For TWC174										0.00	0	0
TWC17 On 19/08/2016 Spot Bond				100.00000	0.00000	101.81644				0.00	0	0
Total TWC175 SPOT										0.00	0	0
Total For TWC175										0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	101.79507				0.00	0	0
Total TWC177 SPOT										0.00	0	0
Total For TWC177										0.00	0	0
TWC17 On 24/08/2016 Spot Bond				100.00000	0.00000	101.75413				0.00	0	0
Total TWC179 SPOT										0.00	0	0
Total For TWC179										0.00	0	0
TWC18 On 26/08/2016 Spot Bond				100.00000	0.00000	101.66856				0.00	0	0
Total TWC181 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC181										0.00	0	0
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	101.33536				0.00	0	0
Total TWC182 SPOT										0.00	0	0
Total For TWC182										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	101.17468				0.00	0	0
Total TWC183 SPOT										0.00	0	0
Total For TWC183										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	100.75351				0.00	0	0
Total TWC185 SPOT										0.00	0	0
Total For TWC185										0.00	0	0
TWC18 On 21/10/2016 Spot Bond				100.00000	0.00000	100.47315				0.00	0	0
Total TWC186 SPOT										0.00	0	0
Total For TWC186										0.00	0	0
TWC18 On 17/01/2017 Spot Bond				100.00000	0.00000	100.47983				0.00	0	0
Total TWC187 SPOT										0.00	0	0
Total For TWC187										0.00	0	0
TWC18 On 28/10/2016 Spot Bond				100.00000	0.00000	100.40863				0.00	0	0
Total TWC188 SPOT										0.00	0	0
Total For TWC188										0.00	0	0
TWC18 On 11/11/2016 Spot Bond			100.00000	80.93126	100.00000	80.75221				0.00	0	0
Total TWC189 SPOT										0.00	0	0
Total For TWC189										0.00	0	0
TWC19 On 27/09/2016 Spot Bond			100.00000	89.90148	100.00000	89.68059				0.00	0	0
Total TWC190 SPOT										0.00	0	0
Total For TWC190										0.00	0	0
TWCJ2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.86588				0.00	0	0
Total TWCJ27 SPOT										0.00	0	0
Total For TWCJ27										0.00	0	0
TWCM2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.75493				0.00	0	0
Total TWCM27 SPOT										0.00	0	0
Total For TWCM27										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.41500	109.53782	9.41500	109.51044				0.00	0	330,200,000
Total UG21 SPOT										0.00	0	330,200,000
Total For UG21										0.00	0	330,200,000
UG26 On 09/03/2026 Spot Bond			10.38000	110.48764	10.38000	110.45727				0.00	0	0
Total UG26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.02576	100.00000	8.00987				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	7.92913	100.00000	7.90992				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.22148	100.00000	8.20157				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	8.59913	100.00000	8.57830				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	10.84135	100.00000	10.80751				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.84669	100.00000	7.83115				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	7.84040	100.00000	7.82141				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.01567	100.00000	7.99625				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.37579	100.00000	8.35550				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	10.56561	100.00000	10.53263				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	101.58144				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	101.07117				0.00	0	0
Total VKC16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC16										0.00	0	0
VKE01 On 01/04/2018 Spot Bond			100.00000	31.37158	100.00000	31.29558				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.19795				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.20766				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.19514				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.70428				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.22017				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01 On 20/01/2023 Spot Bond			100.00000	7.55176	100.00000	7.53680				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02 On 20/04/2023 Spot Bond			100.00000	7.59921	100.00000	7.58081				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03 On 20/10/2023 Spot Bond			100.00000	9.33136	100.00000	9.30875				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04 On 20/01/2024 Spot Bond			100.00000	4.88249	100.00000	4.87067				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05 On 20/04/2024 Spot Bond			100.00000	10.62227	100.00000	10.58911				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPB01 On 20/01/2023 Spot Bond			100.00000	7.37269	100.00000	7.35809				0.00	0	0
Total VPB01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB01U										0.00	0	0
VPB02I On 20/04/2023 Spot Bond			100.00000	7.51049	100.00000	7.49229				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03I On 20/10/2023 Spot Bond			100.00000	9.53738	100.00000	9.51428				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04I On 20/01/2024 Spot Bond			100.00000	4.65915	100.00000	4.64786				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05I On 20/04/2024 Spot Bond			100.00000	10.28358	100.00000	10.25147				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00090	100.00000	0.00089				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.29000	244.51193	2.29000	244.48379				0.00	0	539,500,000
Total WS05 SPOT										0.00	0	539,500,000
Total For WS05										0.00	0	539,500,000
WSP2 On 28/05/2017 Spot Bond			7.94500	102.74223	7.94500	102.72048				0.00	0	2,000,000,000
Total WSP2 SPOT										0.00	0	2,000,000,000
Total For WSP2										0.00	0	2,000,000,000
WSP2/f On 28/05/2017 Spot Bond			100.00000	59.10659	100.00000	58.97649				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			8.21000	103.88722	8.21000	103.86450				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			8.44500	103.72262	8.44500	103.69931				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			8.68000	103.18799	8.68000	103.16416				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	12.64519	100.00000	12.61735				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.60500	79.22775	7.60500	79.21169			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									82,535,272,817,044,000.00	067,598,227,801	159,664,295,742
Total for SPOT :									82,535,272,817,044,000.00	067,598,227,801	159,664,295,742
Total Futures									82 535 273 548 845 700.00	067,598,234,146	159,664,968,836
Total Options									0.00	0	32,612
Grand Total:									82,535,273,548,845,700.00	067,598,234,146	159,665,001,448