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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2016 Bond Future			10.50296	77.60181	10.55495	77.26991			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.58498	79.10387	10.63862	78.76618			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.65610	76.90705	10.71140	76.56320			0.00	0	0
Total ES33 Future									0.00	0	8,789
ES33 On 03/11/2016 Bond Future	11.29	Call			4,467.45000	4.46745	4,799,350		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			4,525.44000	4.52544	4,857,340		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			4,583.36000	4.58336	4,915,260		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			179.89000	0.17989	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			0.00000	0.00000	31,700		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			305.99000	0.30599	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			0.00000	0.00000	94,790		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			242.90000	0.24290	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			0.00000	0.00000	157,800		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/05/2017	Bond Future	10.54	Put			1,073.44000	1.07344	729,590		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Put			1,010.19000	1.01019	666,340		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Put			947.01000	0.94701	603,160		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			10.62117	81.78040	10.67320	81.39997			0.00	0	8,777
ES42	On	02/02/2017	Bond Future			10.69799	83.36371	10.75163	82.97653			0.00	0	0
ES42	On	04/05/2017	Bond Future			10.76882	80.78549	10.82413	80.39116			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			128.59985	128.59985	128.69436	128.69436			0.00	0	3,024
Total I2025 Future												0.00	0	3,024
I2025	On	03/11/2016	Bond Future	129.23	Put			535.64000	0.53564	630,150		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			515.64000	0.51564	610,150		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			525.64000	0.52564	620,150		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,024
I2033	On	03/11/2016	Bond Future			107.75427	107.75427	107.75022	107.75022			0.00	0	4,575
Total I2033 Future												0.00	0	4,575
I2033	On	03/11/2016	Bond Future	109.18	Put			1,429.78000	1.42978	1,425,730		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			1,409.78000	1.40978	1,405,730		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			1,419.78000	1.41978	1,415,730		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	4,575
I2038	On	03/11/2016	Bond Future			135.24712	135.24712	135.70452	135.70452			9,467,298.40	70	20,843
Total I2038 Future												9,467,298.40	70	20,843
I2038	On	03/11/2016	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			605.48000	0.60548	1,062,880		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			615.48000	0.61548	1,072,880		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/11/2016	Bond Future	136.33	Put			625.48000	0.62548	1,082,880		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												9,467,298.40	70	20,843
I2046	On	03/11/2016	Bond Future			133.55488	133.55488	133.26401	133.26401			0.00	0	17,730
Total I2046 Future												0.00	0	17,730
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			3,805.99000	3.80599	3,515,120		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			3,815.99000	3.81599	3,525,120		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			3,825.99000	3.82599	3,535,120		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	17,730
I2050	On	03/11/2016	Bond Future			144.02881	144.02881	144.02366	144.02366			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			5,496.34000	5.49634	5,491,190		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			5,506.34000	5.50634	5,501,190		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			5,516.34000	5.51634	5,511,190		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			9.01639	113.70823	9.05805	113.41823		8.99	875,780,787.46	7,702	95,341
R186	On	02/02/2017	Bond Future			9.06302	110.60588	9.10625	110.31111		9.16	0.00	0	0
R186	On	04/05/2017	Bond Future			9.09918	112.84177	9.14405	112.54199		8.95	0.00	0	0
Total R186 Future												875,780,787.46	7,702	95,341
R186	On	03/11/2016	Bond Future	8.96	Call			1,439.81000	1.43981	1,559,180	9.27	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Call			2,308.15000	2.30815	2,470,900	9.41	0.00	0	1,425
R186	On	03/11/2016	Bond Future	8.82	Put			2,713.28000	2.71328	2,517,910	9.18	0.00	0	150
R186	On	03/11/2016	Bond Future	8.90	Call			1,259.41000	1.25941	1,368,020	9.23	0.00	0	0
R186	On	03/11/2016	Bond Future	8.90	Put			2,365.14000	2.36514	2,183,750	9.23	0.00	0	5,092
R186	On	03/11/2016	Bond Future	8.95	Call			1,408.70000	1.40870	1,526,270	9.26	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			2,163.00000	2.16300	1,990,570	9.26	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			4,787.27000	4.78727	5,025,880	9.59	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			2,124.00000	2.12400	1,953,370	9.27	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			1,471.33000	1.47133	1,592,510	9.27	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			2,085.48000	2.08548	1,916,660	9.27	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Call			1,918.43000	1.91843	2,063,250	9.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2016	Bond Future	9.10	Put			1,627.47000	1.62747	1,482,290	9.35	0.00	0	108
R186	On	03/11/2016	Bond Future	9.71	Put			381.55000	0.38155	330,160	9.59	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Put			1,327.80000	1.32780	1,200,550	9.41	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			3,196.32000	3.19632	3,392,520	9.53	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			854.83000	0.85483	761,030	9.53	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			4,516.14000	4.51614	4,748,830	9.59	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			439.67000	0.43967	382,360	9.59	0.00	0	0
R186	On	03/11/2016	Bond Future	8.30	Call			217.58000	0.21758	244,200	8.93	0.00	0	150
R186	On	03/11/2016	Bond Future	8.30	Put			5,661.00000	5.66100	5,397,620	8.93	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Call			452.48000	0.45248	501,880	9.00	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Put			4,279.21000	4.27921	4,038,610	9.00	0.00	0	150
R186	On	03/11/2016	Bond Future	8.82	Call			1,042.11000	1.04211	1,136,740	9.18	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			1,805.42000	1.80542	1,915,390	9.35	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			3,847.16000	3.84716	3,662,360	9.35	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			4,280.52000	4.28052	4,469,100	9.76	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			1,644.55000	1.64455	1,538,360	9.76	0.00	0	6,500
R186	On	02/02/2017	Bond Future	8.80	Put			3,889.62000	3.88962	3,703,660	9.34	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			948.49000	0.94849	1,017,190	9.14	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			5,685.24000	5.68524	5,459,170	9.14	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Call			2,063.16000	2.06316	2,183,640	9.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			1,750.96000	1.75096	1,858,620	9.33	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			3,479.21000	3.47921	3,304,920	9.40	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			3,855.54000	3.85554	4,033,530	9.70	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			1,880.78000	1.88078	1,764,000	9.70	0.00	0	750
R186	On	02/02/2017	Bond Future	8.79	Put			3,932.39000	3.93239	3,745,280	9.33	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			1,778.06000	1.77806	1,886,870	9.34	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,618.50000	2.61850	2,744,250	9.17	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			4,330.62000	4.33062	4,156,590	9.17	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,648.42000	2.64842	2,775,110	9.18	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			4,292.47000	4.29247	4,119,380	9.18	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,678.53000	2.67853	2,806,170	9.19	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			4,254.56000	4.25456	4,082,420	9.19	0.00	0	0
Total R186 Option												0.00	0	17,250
Total For R186												875,780,787.46	7,702	112,591
R197	On	03/11/2016	Bond Future			303.27104	303.27104	303.26117	303.26117			0.00	0	875
Total R197 Future												0.00	0	875
R197	On	03/11/2016	Bond Future	303.57	Put			308.83000	0.30883	298,960		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			318.83000	0.31883	308,960		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			0.00000	0.00000	0,000		0.00	0	0

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R197	On	03/11/2016	Bond Future	303.56	Put			298.83000	0.29883	288,960		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	875
R202	On	03/11/2016	Bond Future			249.85486	249.85486	249.84574	249.84574			0.00	0	36,334
Total R202 Future												0.00	0	36,334
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			4,004.26000	4.00426	3,995,140		0.00	0	0
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			4,014.26000	4.01426	4,005,140		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			4,024.26000	4.02426	4,015,140		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	36,334
R2023	On	03/11/2016	Bond Future			8.71964	96.82755	8.73057	96.77686		6.76	0.00	0	12,662
R2023	On	02/02/2017	Bond Future			8.76986	98.70173	8.78121	98.65081		6.50	0.00	0	0
R2023	On	04/05/2017	Bond Future			8.79900	96.76169	8.81078	96.71052		6.46	0.00	0	0
Total R2023 Future												0.00	0	12,662
R2023	On	03/11/2016	Bond Future	9.73	Call			4,564.84000	4.56484	4,610,360	7.17	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			68.37000	0.06837	63,200	7.17	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,605.97000	4.60597	4,651,650	7.17	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			65.86000	0.06586	60,850	7.17	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,647.16000	4.64716	4,692,980	7.17	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			63.44000	0.06344	58,570	7.17	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,880.49000	1.88049	1,902,410	6.73	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1,572.59000	1.57259	1,543,590	6.73	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,904.81000	1.90481	1,926,940	6.73	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			1,552.26000	1.55226	1,523,470	6.73	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,856.34000	1.85634	1,878,050	6.72	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			1,593.12000	1.59312	1,563,910	6.72	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			2,612.45000	2.61245	2,579,580	6.58	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,667.49000	1.66749	1,685,960	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			2,588.13000	2.58813	2,555,430	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,687.26000	1.68726	1,705,890	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			2,563.97000	2.56397	2,531,430	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,647.86000	1.64786	1,666,160	6.58	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	12,662
R203	On	03/11/2016	Bond Future			7.80138	101.57670	7.82554	101.55707		0.91	1,584,596,520.00	15,600	30,174

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R203	On	02/02/2017	Bond Future			7.81340	103.54285	7.84671	103.52361		0.64	0.00	0	0
R203	On	04/05/2017	Bond Future			7.43115	101.46030	7.48497	101.44149		0.40	0.00	0	0
Total R203 Future												1,584,596,520.00	15,600	30,174
R203	On	03/11/2016	Bond Future	8.84	Call			822.63000	0.82263	841,620	0.99	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			4.04000	0.00404	3,400	0.99	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			830.45000	0.83045	849,460	0.99	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			3.84000	0.00384	3,220	0.99	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			838.28000	0.83828	857,320	0.99	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			3.65000	0.00365	3,060	0.99	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			137.46000	0.13746	145,240	0.66	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			222.24000	0.22224	210,780	0.66	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			140.19000	0.14019	148,060	0.66	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			219.19000	0.21919	207,820	0.66	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			142.95000	0.14295	150,920	0.66	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			216.16000	0.21616	204,890	0.66	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			52.07000	0.05207	57,040	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			253.30000	0.25330	239,460	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			53.28000	0.05328	58,330	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			251.00000	0.25100	237,240	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			54.24000	0.05424	59,350	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			248.45000	0.24845	234,750	0.39	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												1,584,596,520.00	15,600	30,174
R2030	On	03/11/2016	Bond Future			9.38643	91.77013	9.42278	91.51841			0.00	0	29,460
R2030	On	02/02/2017	Bond Future			9.43463	89.54053	9.47211	89.28462			0.00	0	0
R2030	On	04/05/2017	Bond Future			9.47732	91.35095	9.51596	91.09060			0.00	0	0
Total R2030 Future												0.00	0	29,460
R2030	On	03/11/2016	Bond Future	9.33	Put			644.47000	0.64447	392,750		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			574.70000	0.57470	322,980		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			505.00000	0.50500	253,280		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			1,253.06000	1.25306	997,150		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			1,183.62000	1.18362	927,710		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			1,114.25000	1.11425	858,340		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			1,262.73000	1.26273	1,002,380		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 04/05/2017 Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.34	Put			1,194.20000	1.19420	933,850		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.32	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.32	Put			1,331.33000	1.33133	1,070,980		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	29,460
R2032 On 03/11/2016 Bond Future			9.47788	91.02729	9.51424	90.75753		12.78	0.00	0	13,093
R2032 On 02/02/2017 Bond Future			9.52809	92.78938	9.56552	92.51513		12.51	0.00	0	0
R2032 On 04/05/2017 Bond Future			9.56910	90.50423	9.60763	90.22517		12.84	0.00	0	0
Total R2032 Future									0.00	0	13,093
R2032 On 03/11/2016 Bond Future	10.28	Call			5,772.18000	5.77218	5,999,320	13.57	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.28	Put			354.64000	0.35464	312,020	13.57	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Call			5,829.97000	5.82997	6,058,030	13.57	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Put			344.90000	0.34490	303,200	13.57	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Call			5,887.92000	5.88792	6,116,870	13.57	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Put			335.39000	0.33539	294,580	13.57	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Call			2,910.86000	2.91086	3,038,750	12.91	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			3,318.10000	3.31810	3,171,740	12.91	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			2,946.94000	2.94694	3,075,860	12.92	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Put			3,280.63000	3.28063	3,135,300	12.92	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Call			2,983.25000	2.98325	3,113,200	12.92	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Put			3,243.48000	3.24348	3,099,180	12.92	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Call			3,338.40000	3.33840	3,463,760	13.18	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Put			4,561.72000	4.56172	4,408,020	13.18	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.45	Call			3,372.48000	3.37248	3,498,660	13.19	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.45	Put			4,522.15000	4.52215	4,369,270	13.19	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.46	Call			3,406.74000	3.40674	3,533,750	13.20	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.46	Put			4,482.84000	4.48284	4,330,790	13.20	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			9.54325	95.93537	9.59491	95.51314			0.00	0	4,315
R2035 On 02/02/2017 Bond Future			9.59463	97.79233	9.64783	97.36265			0.00	0	0
R2035 On 04/05/2017 Bond Future			9.63363	95.26281	9.68834	94.82528			0.00	0	0
Total R2035 Future									0.00	0	4,315
R2035 On 03/11/2016 Bond Future	9.57	Put			203.24000	0.20324	0,000		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.58	Call			0.00000	0.00000	300,660		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.58	Put			121.57000	0.12157	0,000		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.59	Call			0.00000	0.00000	382,220		0.00	0	0
R2035 On 03/11/2016 Bond Future	9.59	Put			40.01000	0.04001	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
R2035	On	03/11/2016	Bond Future	9.57	Call			0.00000	0.00000	218,990		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			1,037.55000	1.03755	607,870		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			1,201.47000	1.20147	771,790		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			1,119.46000	1.11946	689,780		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			1,193.61000	1.19361	756,080		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			1,112.42000	1.11242	674,890		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			1,274.91000	1.27491	837,380		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			9.61036	92.46149	9.66193	92.04215		14.26	0.00	0	39,541
R2037	On	02/02/2017	Bond Future			9.65761	89.99494	9.71065	89.56817		14.64	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.69993	91.81454	9.75445	91.37995		14.41	0.00	0	0
Total R2037 Future												0.00	0	39,541
R2037	On	03/11/2016	Bond Future	10.36	Call			5,899.95000	5.89995	6,244,360	15.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			514.36000	0.51436	439,430	15.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			5,960.36000	5.96036	6,306,240	15.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			501.39000	0.50139	427,930	15.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			5,839.70000	5.83970	6,182,620	15.11	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			527.60000	0.52760	451,180	15.11	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			3,622.58000	3.62258	3,405,560	15.01	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			3,297.30000	3.29730	3,503,930	14.99	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			3,704.77000	3.70477	3,484,630	14.99	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			3,336.59000	3.33659	3,544,780	15.00	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			3,663.38000	3.66338	3,444,800	15.00	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			3,376.35000	3.37635	3,586,100	15.01	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			3,760.66000	3.76066	3,960,950	14.69	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			5,163.00000	5.16300	4,928,700	14.69	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			3,798.11000	3.79811	3,999,660	14.70	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			5,119.13000	5.11913	4,886,090	14.70	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			3,835.44000	3.83544	4,038,260	14.70	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			5,075.26000	5.07526	4,843,490	14.70	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	39,541
R204	On	03/11/2016	Bond Future			8.00584	103.03478	8.04435	102.96109		2.21	0.00	0	28,913

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			8.03006	100.98850	8.07368	100.91418		2.01	0.00	0	0
R204	On	04/05/2017	Bond Future			8.00732	103.02983	8.05763	102.95482		1.74	0.00	0	0
Total R204 Future												0.00	0	28,913
R204	On	03/11/2016	Bond Future	9.21	Call			2,202.83000	2.20283	2,275,340	2.35	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			5.00000	0.00500	3,820	2.35	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,221.16000	2.22116	2,293,730	2.35	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			4.74000	0.00474	3,620	2.35	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,239.49000	2.23949	2,312,110	2.35	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			4.49000	0.00449	3,420	2.35	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			741.65000	0.74165	785,560	2.10	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			391.12000	0.39112	360,710	2.10	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			752.08000	0.75208	796,350	2.10	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			384.60000	0.38460	354,550	2.10	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			762.84000	0.76284	807,440	2.10	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			378.42000	0.37842	348,700	2.10	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			483.23000	0.48323	515,780	1.76	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			718.49000	0.71849	676,030	1.76	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			490.09000	0.49009	522,940	1.76	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			710.40000	0.71040	668,240	1.76	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			497.00000	0.49700	530,150	1.76	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			702.37000	0.70237	660,510	1.76	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	28,913
R2040	On	03/11/2016	Bond Future			9.63990	96.52654	9.69145	96.07645		14.91	0.00	0	3,584
R2040	On	02/02/2017	Bond Future			9.68659	93.88827	9.73959	93.43018		15.32	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.72842	95.78665	9.78288	95.32010		15.08	0.00	0	0
Total R2040 Future												0.00	0	3,584
R2040	On	03/11/2016	Bond Future	9.71	Put			2,375.85000	2.37585	2,148,570	15.32	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			2,448.60000	2.44860	2,666,310	15.30	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			2,461.21000	2.46121	2,228,830	15.30	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			2,492.56000	2.49256	2,712,820	15.31	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			2,418.25000	2.41825	2,188,420	15.31	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			2,536.95000	2.53695	2,759,760	15.32	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			3,243.33000	3.24333	3,450,600	15.63	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			4,457.80000	4.45780	4,206,980	15.63	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			3,163.97000	3.16397	3,367,890	15.61	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			4,554.57000	4.55457	4,300,400	15.61	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			3,203.52000	3.20352	3,409,110	15.62	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			4,505.99000	4.50599	4,253,490	15.62	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			4,170.82000	4.17082	4,388,070	15.41	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2040 On 04/05/2017 Bond Future	9.62	Put			5,577.64000	5.57764	5,328,340	15.41		0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Call			4,210.91000	4.21091	4,429,510	15.41		0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			5,530.36000	5.53036	5,282,410	15.41		0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			4,251.51000	4.25151	4,471,440	15.42		0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Put			5,483.72000	5.48372	5,237,100	15.42		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			9.65889	93.66355	9.71550	93.16491		15.62		0.00	0	18,597
R2044 On 02/02/2017 Bond Future			9.70421	91.09506	9.76238	90.58749		16.06		0.00	0	0
R2044 On 04/05/2017 Bond Future			9.74479	92.93700	9.80454	92.41988		15.81		0.00	0	0
Total R2044 Future										0.00	0	18,597
R2044 On 03/11/2016 Bond Future	10.43	Call			6,486.48000	6.48648	6,896,780	16.54		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Put			575.30000	0.57530	486,960	16.54		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Call			6,359.00000	6.35900	6,765,880	16.54		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Put			604.12000	0.60412	512,360	16.54		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Call			6,422.65000	6.42265	6,831,250	16.54		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Put			589.56000	0.58956	499,520	16.54		0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Call			3,883.24000	3.88324	4,140,150	16.54		0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Put			3,903.91000	3.90391	3,653,250	16.54		0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Call			3,926.97000	3.92697	4,185,680	16.55		0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Put			3,860.84000	3.86084	3,611,980	16.55		0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Call			3,970.94000	3.97094	4,231,450	16.56		0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Put			3,818.15000	3.81815	3,571,090	16.56		0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Put			5,490.88000	5.49088	5,222,280	16.21		0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Call			4,325.06000	4.32506	4,570,630	16.19		0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Put			5,584.76000	5.58476	5,313,210	16.19		0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Call			4,366.07000	4.36607	4,613,110	16.20		0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Put			5,537.66000	5.53766	5,267,580	16.20		0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Call			4,407.27000	4.40727	4,655,790	16.21		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			9.62998	92.98647	9.68152	92.52035		16.22	60,720,164.91		653	61,875
R2048 On 02/02/2017 Bond Future			9.67699	94.78636	9.72995	94.31196		15.93	0.00		0	0
R2048 On 04/05/2017 Bond Future			9.71294	92.25956	9.76728	91.77633		16.43	0.00		0	0
Total R2048 Future									60,720,164.91		653	61,875
R2048 On 03/11/2016 Bond Future	10.37	Call			6,479.38000	6.47938	6,856,540	17.17		0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			638.03000	0.63803	549,070	17.17		0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			6,544.06000	6.54406	6,922,850	17.17		0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			622.85000	0.62285	535,520	17.17		0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			6,608.89000	6.60889	6,989,290	17.17		0.00	0	0

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	03/11/2016	Bond Future	10.39	Put			607.97000	0.60797	522,250	17.17	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			4,150.68000	4.15068	4,394,460	16.41	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			3,883.46000	3.88346	3,652,840	16.41	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			4,196.39000	4.19639	4,441,840	16.42	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			3,840.55000	3.84055	3,611,600	16.42	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			4,242.33000	4.24233	4,489,440	16.43	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			3,798.03000	3.79803	3,570,740	16.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			4,571.63000	4.57163	4,804,030	16.81	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			5,620.33000	5.62033	5,369,500	16.81	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			4,614.17000	4.61417	4,847,930	16.82	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			5,572.61000	5.57261	5,323,140	16.82	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			4,657.18000	4.65718	4,892,310	16.83	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			5,525.52000	5.52552	5,277,420	16.83	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												60,720,164.91	653	61,875
R207	On	03/11/2016	Bond Future			8.28502	99.42204	8.31201	99.34911		3.42	1,179,145,394.40	11,860	52,265
R207	On	02/02/2017	Bond Future			8.32435	97.70384	8.35361	97.63027		3.23	0.00	0	0
R207	On	04/05/2017	Bond Future			8.34531	99.67888	8.37726	99.60462		2.93	0.00	0	0
R207	On	03/08/2017	Bond Future			8.32742	98.13352	8.36263	98.05847		2.74	0.00	0	0
Total R207 Future												1,179,145,394.40	11,860	52,265
R207	On	03/11/2016	Bond Future	7.94	Call			206.82000	0.20682	221,570	3.46	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			1,217.98000	1.21798	1,159,800	3.46	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Call			213.72000	0.21372	228,880	3.46	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			1,197.53000	1.19753	1,139,760	3.46	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			200.07000	0.20007	214,430	3.46	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			1,238.59000	1.23859	1,180,020	3.46	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,728.39000	1.72839	1,781,180	3.43	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			342.45000	0.34245	321,670	3.43	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,329.01000	2.32901	2,389,680	3.43	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			181.48000	0.18148	168,580	3.43	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,349.51000	2.34951	2,410,400	3.43	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			177.54000	0.17754	164,860	3.43	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,370.07000	2.37007	2,431,170	3.43	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			173.67000	0.17367	161,200	3.43	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			812.71000	0.81271	844,280	3.01	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			1,178.93000	1.17893	1,136,240	3.01	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			791.23000	0.79123	822,240	3.01	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			1,204.15000	1.20415	1,160,900	3.01	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			801.93000	0.80193	833,220	3.01	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			1,191.49000	1.19149	1,148,520	3.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.39	Call			1,107.11000	1.10711	1,144,500	2.87	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			1,048.82000	1.04882	1,011,160	2.87	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,118.59000	1.11859	1,156,230	2.87	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			1,039.02000	1.03902	1,001,610	2.87	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,130.15000	1.13015	1,168,020	2.87	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			1,029.30000	1.02930	992,120	2.87	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			890.80000	0.89080	923,450	2.83	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			1,259.45000	1.25945	1,217,050	2.83	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												1,179,145,394.40	11,860	52,378
R208	On	03/11/2016	Bond Future			8.47317	94.49883	8.49462	94.42446		4.86	0.00	0	30,188
R208	On	02/02/2017	Bond Future			8.51905	96.32812	8.54178	96.25306		4.54	0.00	0	0
R208	On	04/05/2017	Bond Future			8.54376	94.87076	8.56793	94.79495		4.38	0.00	0	0
Total R208 Future												0.00	0	30,188
R208	On	03/11/2016	Bond Future	9.58	Call			3,696.94000	3.69694	3,767,980	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			25.53000	0.02553	22,200	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,728.86000	3.72886	3,800,020	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			24.45000	0.02445	21,240	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,665.05000	3.66505	3,735,970	5.14	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			26.66000	0.02666	23,210	5.14	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,343.89000	1.34389	1,381,770	4.70	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			1,020.41000	1.02041	983,230	4.70	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,362.12000	1.36212	1,400,340	4.71	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			1,005.78000	1.00578	968,940	4.71	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,325.54000	1.32554	1,363,090	4.70	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			1,034.93000	1.03493	997,420	4.70	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,711.06000	1.71106	1,666,130	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,134.07000	1.13407	1,165,220	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,693.90000	1.69390	1,649,240	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,105.64000	1.10564	1,136,260	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,728.65000	1.72865	1,683,460	4.48	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,119.65000	1.11965	1,150,530	4.48	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	30,188
R209	On	03/11/2016	Bond Future			9.49808	72.11558	9.54957	71.76519		14.77	1,259,354,373.54	17,463	37,619
R209	On	02/02/2017	Bond Future			9.54173	73.51159	9.59459	73.15498		14.56	0.00	0	0
R209	On	04/05/2017	Bond Future			9.57721	71.84535	9.63146	71.48213		15.01	0.00	0	0
Total R209 Future												1,259,354,373.54	17,463	37,619
R209	On	03/11/2016	Bond Future	8.81	Call			278.69000	0.27869	319,190	14.67	0.00	0	345
R209	On	03/11/2016	Bond Future	8.81	Put			5,573.37000	5.57337	5,263,480	14.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2016	Bond Future	8.87	Call			338.14000	0.33814	385,760	14.70	0.00	0	250
R209	On	03/11/2016	Bond Future	8.87	Put			5,181.52000	5.18152	4,878,750	14.70	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Call			561.12000	0.56112	633,060	14.81	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Put			4,147.30000	4.14730	3,868,850	14.81	0.00	0	345
R209	On	03/11/2016	Bond Future	9.42	Call			1,418.63000	1.41863	1,562,360	15.16	0.00	0	120
R209	On	03/11/2016	Bond Future	9.42	Put			2,305.39000	2.30539	2,098,730	15.16	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,904.55000	4.90455	5,196,120	15.69	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			387.86000	0.38786	329,040	15.69	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Call			577.20000	0.57720	650,770	14.82	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Put			4,090.40000	4.09040	3,813,580	14.82	0.00	0	250
R209	On	03/11/2016	Bond Future	9.34	Call			1,194.67000	1.19467	1,322,020	15.08	0.00	0	0
R209	On	03/11/2016	Bond Future	9.34	Put			2,637.34000	2.63734	2,414,300	15.08	0.00	0	345
R209	On	03/11/2016	Bond Future	10.26	Call			4,955.53000	4.95553	5,248,330	15.69	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			377.59000	0.37759	320,000	15.69	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Call			1,508.75000	1.50875	1,658,700	15.18	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Put			2,188.70000	2.18870	1,988,260	15.18	0.00	0	250
R209	On	03/11/2016	Bond Future	10.24	Call			4,853.70000	4.85370	5,144,030	15.69	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			398.36000	0.39836	338,300	15.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			2,687.35000	2.68735	2,859,600	15.05	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			3,055.68000	3.05568	2,871,320	15.05	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			2,720.33000	2.72033	2,893,920	15.06	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			3,020.97000	3.02097	2,837,950	15.06	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			2,654.39000	2.65439	2,825,290	15.04	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			3,090.50000	3.09050	2,904,790	15.04	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			3,155.17000	3.15517	3,325,280	15.46	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			4,176.32000	4.17632	3,983,210	15.46	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			3,092.60000	3.09260	3,260,550	15.44	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			4,250.25000	4.25025	4,054,980	15.44	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			3,123.81000	3.12381	3,292,840	15.45	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			4,213.16000	4.21316	4,018,970	15.45	0.00	0	0
Total R209 Option												0.00	0	1,905
Total For R209												1,259,354,373.54	17,463	39,524
R210	On	03/11/2016	Bond Future			187.04776	187.04776	187.04086	187.04086			0.00	0	2,182
Total R210 Future												0.00	0	2,182
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			1,859.14000	1.85914	1,852,240		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			1,869.14000	1.86914	1,862,240		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			1,879.14000	1.87914	1,872,240		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R210 Option										0.00	0	0
Total For R210										0.00	0	2,182
R211 On 03/11/2016 Bond Future			141.70296	141.70296	141.69661	141.69661				0.00	0	56
Total R211 Future										0.00	0	56
R211 On 03/11/2016 Bond Future	141.74	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 03/11/2016 Bond Future	141.74	Put			43.39000	0.04339	37,040			0.00	0	0
R211 On 03/11/2016 Bond Future	141.75	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 03/11/2016 Bond Future	141.75	Put			53.39000	0.05339	47,040			0.00	0	0
R211 On 03/11/2016 Bond Future	141.76	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 03/11/2016 Bond Future	141.76	Put			63.39000	0.06339	57,040			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			148.08831	148.08831	148.08352	148.08352				0.00	0	3,838
Total R212 Future										0.00	0	3,838
R212 On 03/11/2016 Bond Future	148.11	Put			26.48000	0.02648	21,690			0.00	0	0
R212 On 03/11/2016 Bond Future	148.12	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/11/2016 Bond Future	148.12	Put			36.48000	0.03648	31,690			0.00	0	0
R212 On 03/11/2016 Bond Future	148.10	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/11/2016 Bond Future	148.10	Put			16.48000	0.01648	11,690			0.00	0	0
R212 On 03/11/2016 Bond Future	148.11	Call			0.00000	0.00000	0,000			0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	3,838
R213 On 03/11/2016 Bond Future			9.39208	82.69534	9.43351	82.41679		12.49	565,636,125.60		6,840	42,521
R213 On 02/02/2017 Bond Future			9.44144	84.29602	9.48412	84.01265		12.27	0.00		0	0
R213 On 04/05/2017 Bond Future			9.47797	82.44568	9.52188	82.15726		12.61	0.00		0	0
Total R213 Future									565,636,125.60		6,840	42,521
R213 On 03/11/2016 Bond Future	10.18	Call			5,114.90000	5.11490	5,350,570	13.28		0.00	0	0
R213 On 03/11/2016 Bond Future	10.18	Put			318.48000	0.31848	275,600	13.28		0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Call			5,167.47000	5.16747	5,404,080	13.28		0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Put			309.56000	0.30956	267,620	13.28		0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Call			5,220.16000	5.22016	5,457,700	13.28		0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Put			300.84000	0.30084	259,830	13.28		0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Call			2,483.79000	2.48379	2,614,370	12.57		0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			3,043.64000	3.04364	2,890,850	12.57		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			2,515.62000	2.51562	2,647,300	12.58		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			3,008.63000	3.00863	2,856,940	12.58		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			2,547.89000	2.54789	2,680,660	12.59		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			2,974.14000	2.97414	2,823,540	12.59		0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			3,011.96000	3.01196	3,143,900	12.90		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/05/2017	Bond Future	9.37	Put			4,015.70000	4.01570	3,859,220	12.90	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			2,950.48000	2.95048	3,080,670	12.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			4,087.69000	4.08769	3,929,460	12.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			2,981.00000	2.98100	3,112,070	12.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			4,051.44000	4.05144	3,894,090	12.89	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												565,636,125.60	6,840	42,521
R214	On	03/11/2016	Bond Future			9.58908	72.31178	9.64057	71.94711		15.61	597,295,302.80	8,260	29,194
R214	On	02/02/2017	Bond Future			9.63474	73.71140	9.68760	73.34027		15.35	0.00	0	0
R214	On	04/05/2017	Bond Future			9.66943	71.90100	9.72363	71.52295		15.84	0.00	0	0
Total R214 Future												597,295,302.80	8,260	29,194
R214	On	03/11/2016	Bond Future	10.33	Call			5,040.51000	5.04051	5,340,360	16.58	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			441.01000	0.44101	376,190	16.58	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			5,092.33000	5.09233	5,393,460	16.58	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			429.80000	0.42980	366,260	16.58	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,144.28000	5.14428	5,446,680	16.58	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			418.83000	0.41883	356,560	16.58	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			2,905.54000	2.90554	3,088,830	15.73	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			3,098.92000	3.09892	2,911,080	15.73	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			2,940.32000	2.94032	3,124,980	15.74	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			3,063.54000	3.06354	2,877,070	15.74	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			2,975.30000	2.97530	3,161,340	15.75	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			3,028.46000	3.02846	2,843,370	15.75	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			3,259.76000	3.25976	3,435,880	16.14	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			4,411.31000	4.41131	4,209,380	16.14	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			3,292.32000	3.29232	3,469,560	16.15	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			4,372.61000	4.37261	4,171,800	16.15	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			3,325.28000	3.32528	3,503,640	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			4,334.43000	4.33443	4,134,740	16.16	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												597,295,302.80	8,260	29,194
Total for Bond												6,131,995,967.11	68,448	677,261
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 03/11/2016 GOVI			522.86900	522.86900	521.41700	521.41700				0.00	0	418
GOVI On 02/02/2017 GOVI			532.99000	532.99000	531.51300	531.51300				0.00	0	27
GOVI On 04/05/2017 GOVI			543.75800	543.75800	542.25600	542.25600				0.00	0	0
Total GOVI Future										0.00	0	445
GOVI On 03/11/2016 GOVI	476.11	Call			453,070.00000	45.30700	467,590,000			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			452,970.00000	45.29700	467,490,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.12	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2016	GOVI	476.13	Call			452,870.00000	45.28700	467,390,000		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	533.34	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			18,270.00000	1.82700	3,500,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			18,070.00000	1.80700	3,300,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			18,170.00000	1.81700	3,400,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,800,560.00000	280.05600	2,815,580,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,800,760.00000	280.07600	2,815,780,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Call			2,800,660.00000	280.06600	2,815,680,000		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	445
Total for GOVI												0.00	0	445
AL37	On	03/11/2016	Index Future			499.56000	499.56000	499.41600	499.41600			0.00	0	14
AL37	On	02/02/2017	Index Future			509.22900	509.22900	509.08700	509.08700			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			575.79300	575.79300	574.32400	574.32400			0.00	0	9
AL7T	On	02/02/2017	Index Future			586.93800	586.93800	585.44500	585.44500			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			524.63400	524.63400	523.02900	523.02900			0.00	0	718
ALBI	On	02/02/2017	Index Future			534.78900	534.78900	533.15600	533.15600			0.00	0	0
ALBI	On	04/05/2017	Index Future			545.59400	545.59400	543.93200	543.93200			0.00	0	0
Total ALBI Future												0.00	0	718
Total For ALBI												0.00	0	718
IGOV	On	03/11/2016	Index Future			249.75400	249.75400	249.83300	249.83300			0.00	0	1,023
IGOV	On	02/02/2017	Index Future			254.60400	254.60400	254.68600	254.68600			0.00	0	57
IGOV	On	04/05/2017	Index Future			259.76300	259.76300	259.84800	259.84800			0.00	0	0
Total IGOV Future												0.00	0	1,080
Total For IGOV												0.00	0	1,080
ILBI	On	03/11/2016	Index Future			676.89600	676.89600	677.04100	677.04100			0.00	0	0
ILBI	On	02/02/2017	Index Future			690.04200	690.04200	690.19100	690.19100			0.00	0	155
Total ILBI Future												0.00	0	155

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ILBI										0.00	0	155
Total for Index										0.00	0	1,976
JIBAR F On 21/09/2016		Jibar Future	7.43000	92.57000	7.40000	92.60000				0.00	10	10
JIBAR F On 19/10/2016		Jibar Future	7.48000	92.52000	7.52000	92.48000				0.00	0	0
JIBAR F On 16/11/2016		Jibar Future	7.53000	92.47000	7.52000	92.48000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.58000	92.42000	7.62000	92.38000				0.00	0	0
JIBAR F On 18/01/2017		Jibar Future	7.62000	92.38000	7.64000	92.36000				0.00	0	0
JIBAR F On 15/02/2017		Jibar Future	7.67000	92.33000	7.71000	92.29000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.70000	92.30000	7.75000	92.25000				0.00	0	1,000
JIBAR F On 21/06/2017		Jibar Future	7.78000	92.22000	7.84000	92.16000				0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	7.80000	92.20000	7.86000	92.14000				0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	7.81000	92.19000	7.87000	92.13000				0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	7.82000	92.18000	7.89000	92.11000				0.00	0	1,000
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	10	2,010
Total For JIBAR FUTURE										0.00	10	2,010
Total for Jibar										0.00	10	2,010
10Y ST On 17/12/2025		Interest Rate Swap	99.79048	99.79048	99.75423	99.75423				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	96.92794	96.92794	96.89844	96.89844				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	95.73833	95.73833	95.71478	95.71478				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	97.82684	97.82684	97.80801	97.80801				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	100.08866	100.08866	100.09139	100.09139				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.07368	100.07368	100.07874	100.07874				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.76698	99.76698	99.77219	99.77219				0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.90663	99.90663	99.90331	99.90331				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017		Interest Rate Swap	100.26666	100.26666	100.26485	100.26485				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.63325	99.63325	99.62936	99.62936				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.38384	99.38384	99.37474	99.37474				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	99.54687	99.54687	99.52144	99.52144				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	99.07802	99.07802	99.10584	99.10584				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	98.49226	98.49226	98.50606	98.50606				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	97.87466	97.87466	97.87242	97.87242				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	98.22007	98.22007	98.20799	98.20799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 :										6,131,995,967.11	68,458	681,692
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.79878				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	66.67182	100.00000	66.51030				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			11.46000	99.50510	11.46000	99.47497		11,460,000,000,000.00		1,000,000,000	6,000,000,000	
Total AA05 SPOT								11,460,000,000,000.00		1,000,000,000	6,000,000,000	
Total For AA05								11,460,000,000,000.00		1,000,000,000	6,000,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.26891				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.52421	100.00000	11.49630				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.25500	100.95999	10.25500	100.93241				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.82400	10.00000	110.79500				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	100.86782				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	99.47947				0.00	800,000,000	400,000,000
Total AB011 SPOT										0.00	800,000,000	400,000,000
Total For AB011										0.00	800,000,000	400,000,000
AB013 On 21/11/2018 Spot Bond			10.06500	98.98379	10.06500	98.95737				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	9.87112	100.00000	9.84721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	103.17862	10.84000	103.14903				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.28312	100.00000	10.26276				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	100.03337	11.37000	100.00283				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	9.88495	100.00000	9.86074				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.54020	11.81000	88.51189				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	9.97927	100.00000	9.95484				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	13.59345	100.00000	13.56053				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	14.70808	100.00000	14.68510				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	13.84067	100.00000	13.79745				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	13.77712	100.00000	13.74680				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.99795				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			9.38000	104.05558	9.38000	104.02967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	111.81600	10.00000	111.78700				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			2.85000	118.61272	2.85000	280.65754				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07: On 17/03/2018 Spot Bond				100.00000	0.00000	102.21221				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08: On 17/03/2020 Spot Bond				100.00000	0.00000	102.85948				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09: On 17/03/2026 Spot Bond				100.00000	0.00000	102.03735				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	99.76488				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	101.23431				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12: On 09/04/2019 Spot Bond				100.00000	0.00000	100.89156				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13: On 14/05/2020 Spot Bond				100.00000	0.00000	100.45232				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14: On 14/05/2022 Spot Bond				100.00000	0.00000	100.43845				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15: On 11/11/2020 Spot Bond				100.00000	0.00000	100.69577				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16: On 11/11/2022 Spot Bond				100.00000	0.00000	99.93251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.45994				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			12.01000	101.58967	12.01000	102.79341				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	97.91306				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	99.28184				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	100.43415				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			9.08000	100.85292	9.08000	103.31310				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.20284				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	24.11854	100.00000	24.06012				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	100.23227				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	29.64272	100.00000	29.57091				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	100.05237				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	23.86859	100.00000	23.81076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.99998				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	96.84375				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	93.90853				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	95.15887				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			5.81000	103.67210	5.81000	141.51459				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			5.81000	97.81289	5.81000	124.51048				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	8.39315	100.00000	8.37836				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			6.31000	90.94230	6.31000	107.11094				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	5.45371	100.00000	5.44409				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.87000	97.08023	6.87000	110.43684				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	6.09365	100.00000	6.07724				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	88.42962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.18000	187.13930	2.18000	187.09227				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	189.06607	2.17000	189.01862				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	202.24153	1.82000	202.19267				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			8.77625	88.91848	8.77625	88.91036				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			8.77625	88.91848	8.77625	88.91036				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	101.97178				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	101.28538				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	101.65569				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.24226				0.00	90,000,000	30,000,000
Total ABN58 SPOT										0.00	90,000,000	30,000,000
Total For ABN58										0.00	90,000,000	30,000,000
ABN61 On 31/01/2025 Spot Bond			2.82000	94.10535	2.82000	118.09960				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			2.64000	100.73210	2.64000	173.67446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.53000	113.65172	2.53000	227.71222				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	99.24000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.30000	88.27746	10.30000	88.25296				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	112.57000				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	102.53516				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	107.67000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	121.15000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.78087	9.63000	107.75317				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	111.64000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.42500	102.64313	10.42500	102.61463				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			9.63000	92.48274	9.63000	92.45898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.97000	99.31822	10.97000	99.28924				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	100.90000				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	99.83379				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	100.90688				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			8.99000	105.88471	8.99000	105.85941				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			10.10500	101.41626	10.10500	101.38896				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			9.85500	101.06455	9.85500	101.03813				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.05340	9.20000	103.02821				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.33500	100.20899	10.33500	100.18155				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.99500	100.62811	9.99500	100.60144			0.00	0	35,000,000
Total ABS14 SPOT									0.00	0	35,000,000
Total For ABS14									0.00	0	35,000,000
ABS15 On 11/11/2022 Spot Bond			10.31000	100.65694	10.31000	100.62945			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.27000	98.37430	11.27000	98.34499			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.27000	99.39610	11.27000	99.36650			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			9.75500	97.37717	9.75500	97.35183			0.00	0	880,000,000
Total ABS6 SPOT									0.00	0	880,000,000
Total For ABS6									0.00	0	880,000,000
ABS7 On 11/09/2026 Spot Bond			11.22000	85.54411	11.22000	85.51874			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	8.73070	100.00000	8.71148			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.04000	219.05295	3.04000	277.46389			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			3.65000	136.07033	3.65000	139.06482			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.31000	139.77076	2.31000	142.54205			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02832	100.00000	0.02824			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	25.33919	100.00000	25.27781			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	82.39723				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	100.91852				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	100.91852				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	100.92296				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	100.92296				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	100.91409				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	111.81600	10.00000	111.78700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	102.03510				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	102.08735				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	102.10828				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	102.06629				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.97205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.06500	101.94722	10.06500	101.90796				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	99.69911				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	231.43662				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	231.55112				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	102.01395				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.00000				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	101.74051				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	101.00942				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.81600	10.00000	111.78700				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	102.40868				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	102.15001				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	102.02027				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	102.26717				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				100.00000	0.00000	101.98270				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	101.90912				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	104.71679	10.23000	104.68840				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	111.10500				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.14000	101.25108	10.14000	101.22372				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.97631				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	127.97024	1.75000	127.93957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.96160				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	102.01414				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.90904				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.10422				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.51276				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	103.58098				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.29945				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	102.00344				0.00	0	0
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	101.93945				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	102.02857				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	102.05587				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	102.06227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.06227				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	102.18227				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	101.97205				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	102.16546				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	102.88625				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	102.18227				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	105.16899				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	102.09800				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	102.09800				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	163.66699				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	164.82875				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.85234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.32133				0.00	1,600,000,000	800,000,000
Total ACL210 SPOT										0.00	1,600,000,000	800,000,000
Total For ACL210										0.00	1,600,000,000	800,000,000
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.89217				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	100.17086				0.00	1,000,000,000	1,000,000,000
Total ACL213 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ACL213										0.00	1,000,000,000	1,000,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	93.03268				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	101.86905				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	101.86696				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	101.99506				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	100.65696				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	101.08770				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	101.07220				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.98664				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.95512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.87581				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	33.28207	100.00000	33.20145				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	33.28207	100.00000	33.20145				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	100.19078				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	100.00018				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	30.64922	100.00000	30.57496				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	83.33333	100.00000	83.14351				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	18.97267	100.00000	18.92671				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	4.12926	100.00000	4.11926				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	101.22728				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	101.26712				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	101.39979				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A On 18/10/2039 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	101.18747			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	101.20076			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	101.53239			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	101.46614			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	102.00827			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	101.81023			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	40.22103	100.00000	40.11732		110,132,610,000,000.00	21,101,326,100	21,101,326,100	
Total AHL01U SPOT								10,132,610,000,000.00	21,101,326,100	21,101,326,100	
Total For AHL01U								10,132,610,000,000.00	21,101,326,100	21,101,326,100	
AHL1A1 On 15/04/2020 Spot Bond			100.00000	11.94284	100.00000	11.91204		092,519,510,000,000.00	400,925,195,100	400,925,195,100	
Total AHL1AU SPOT								12,519,510,000,000.00	400,925,195,100	400,925,195,100	
Total For AHL1AU								12,519,510,000,000.00	400,925,195,100	400,925,195,100	
AHY2U On 08/07/2026 Spot Bond			100.00000	11.12663	100.00000	11.08444		0.00	0	0	
Total AHY2U SPOT								0.00	0	0	
Total For AHY2U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIG2U On 08/07/2026 Spot Bond			100.00000	9.06265	100.00000	9.02828			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			9.66000	97.42601	9.66000	97.40104			0.00	0	600,000,000
Total AIR01 SPOT									0.00	0	600,000,000
Total For AIR01									0.00	0	600,000,000
AIR02 On 30/04/2023 Spot Bond			10.58000	109.24304	10.58000	109.21227		2,116,000,000,000.00		200,000,000	100,000,000
Total AIR02 SPOT								2,116,000,000,000.00		200,000,000	100,000,000
Total For AIR02								2,116,000,000,000.00		200,000,000	100,000,000
AIR04 On 29/05/2024 Spot Bond			10.04000	98.30759	10.04000	98.28141			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	15.56398	100.00000	15.52953			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			10.79500	97.05926	10.79500	97.03153			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			2.89500	177.23724	2.89500	177.18929			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	99.91907			0.00	1,220,000,000	610,000,000
Total ANG010 SPOT									0.00	1,220,000,000	610,000,000
Total For ANG010									0.00	1,220,000,000	610,000,000
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.75114			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	101.86559			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	100.70879			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	43.33666	100.00000	43.23168			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS120L On 01/02/2018 Spot Bond			100.00000	42.14292	100.00000	42.04082			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	14.02073	100.00000	13.98676			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	14.02073	100.00000	13.98676			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	4.53212	100.00000	4.52569			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	0.05388	100.00000	0.05382			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	100.16154			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	101.76185			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.90910			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	101.62620			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01: On 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
ASN01: 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
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	100.49000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	115.93714			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.78000	247.12711	2.78000	247.06098			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	100.43787			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	92.33500			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.65553			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			2.79500	173.63492	2.79500	219.93651			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	101.77446			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.74136				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	101.29268				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	101.21774				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	101.18798				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	101.02543				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.90702				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	99.09843				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	100.09075				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	99.76013				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0

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 07/02/2020 Spot Bond				100.00000	0.00000	100.71244				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	87.90576				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	102.24693				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	101.92984				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	99.83284				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	101.33341				0.00	25,200,000	6,300,000
Total ASN083 SPOT										0.00	25,200,000	6,300,000
Total For ASN083										0.00	25,200,000	6,300,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.00018				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	101.72641				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	97.26138				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0

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 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	101.46089				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	101.18992				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	100.67474				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	64.27787				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	100.07242				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11 On 20/12/2017 Spot Bond				100.00000	0.00000	101.98256				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN11 On 08/03/2021 Spot Bond				100.00000	0.00000	99.95187				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11 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
ASN11 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.98989				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	102.51778				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	101.94590				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	100.30920				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	100.31769				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	100.30439				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	100.00024				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN132 On 03/03/2019 Spot Bond				100.00000	0.00000	100.00023				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN134 On 20/12/2020 Spot Bond				100.00000	0.00000	102.49680				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN135 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
ASN136 On 31/12/2018 Spot Bond				100.00000	0.00000	73.71369				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN137 On 31/01/2022 Spot Bond			3.04000	137.49261	3.04000	137.45494				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0

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 12/09/2016 Spot Bond				100.00000	0.00000	99.71443				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	74.96929				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	101.93007				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	102.05875				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	100.82503				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	100.82503				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	88.00051				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			3.08500	137.18598	3.08500	137.14820				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	95.20012				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	100.07407				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			3.54000	91.73670	3.54000	159.08151				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	101.91739				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
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	100.74245				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	100.43437				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 26/02/2017 Spot Bond				100.00000	0.00000	100.22441				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN16: On 29/08/2021 Spot Bond			100.00000	3.15506	100.00000	3.14903				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	80.82420	100.00000	80.65261				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	46.04410	100.00000	45.93257				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN39I On 20/12/2017 Spot Bond			100.00000	46.12534	100.00000	46.01360				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	45.75979	100.00000	45.64893				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	66.27278	100.00000	66.11223				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	98.32501	100.00000	98.06558				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	30.99330	100.00000	32.74580				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	95.91953	100.00000	95.67484				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.72077	100.00000	2.71418				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	24.04112	100.00000	23.98287				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	99.84721				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.64965				0.00	1,940,000,000	970,000,000
Total BAW10 SPOT										0.00	1,940,000,000	970,000,000
Total For BAW10										0.00	1,940,000,000	970,000,000
BAW11 On 01/10/2018 Spot Bond			9.53500	104.70408	9.53500	104.67744				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	101.41578				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	99.75888				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	21.08190	100.00000	21.03027				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	100.34724				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			10.95500	97.75984	10.95500	97.73135				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			10.57500	98.91095	10.57500	98.88325				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	104.16218	9.30000	104.13645				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	99.72141				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	37.26306	100.00000	37.17279				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	102.84445				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.53000	104.65799	9.53000	104.63138				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	102.22974				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			12.41157	101.54683	12.41157	101.39038				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA16 On 30/09/2016 Spot Bond			10.70317	101.28717	10.70317	101.87662				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	102.22278				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	102.23352				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	102.23352				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			12.51641	100.85557	12.51641	101.05775				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.30500	101.38738	12.30500	101.07891				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	102.09597				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.23000	87.95682	12.23000	99.87489				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	102.14744				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			12.01000	85.77894	12.01000	99.54914				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.09247				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.13795			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	100.94079			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.79312			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	100.61147			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	97.24059			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	102.13829			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	102.07498			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	102.07498			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	102.13840			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	101.81985			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	102.26752			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	102.29306			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB0 On 31/12/2016 Spot Bond			15.85385	102.77734	15.85385	102.64600				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.73771	102.34643	14.73771	102.44005				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	102.72934				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	102.72916				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	102.72925				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	102.81985				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	102.41111				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	75.88358	100.00000	75.72614				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.04137	100.00000	21.98797				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	20.06013	100.00000	20.01152				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.38279	100.00000	12.35280				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	12.38279	100.00000	12.35280				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.97139	100.00000	14.93512			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	12.97246	100.00000	12.94103			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	98.91599	100.00000	99.18478			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	89.95164	100.00000	89.73644			0.00	0	0
Total BC108U SPOT									0.00	0	0
Total For BC108U									0.00	0	0
BC110L On 15/09/2016 Spot Bond			100.00000	97.59358	100.00000	97.33333			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	87.52998	100.00000	87.32057			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	84.10138	100.00000	83.90805			0.00	0	0
Total BC112U SPOT									0.00	0	0
Total For BC112U									0.00	0	0
BC113L On 24/11/2016 Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0
Total BC113U SPOT									0.00	0	0
Total For BC113U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.06547			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	101.38746			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	100.48704			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	100.99055			0.00	0	0
Total BCJ09 SPOT									0.00	0	0
Total For BCJ09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	101.32417			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	16.37406	100.00000	16.33440			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	16.37406	100.00000	16.33440			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			2.15000	102.26777	2.15000	194.46120			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			9.04000	90.25426	9.04000	160.40181			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			9.04000	91.59443	9.04000	160.93542			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.42500	94.01632	9.42500	93.99266			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.77000	100.77812	8.77000	100.75462			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	8.88005	100.00000	8.85854			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	7.68455	100.00000	7.66594			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	7.68455	100.00000	7.66594			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1C2 On 21/11/2032 Spot Bond			100.00000	8.15236	100.00000	8.13261				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	10.90722	100.00000	10.88080				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	15.06550	100.00000	15.02900				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.01037				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.87860				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.93531				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	101.01086				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	87.11217	100.00000	86.90476				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	87.11217	100.00000	86.90476				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.03094				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	102.06457				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			9.03000	104.06494	9.03000	104.03997				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	102.19068				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	102.34462				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	62.61807	100.00000	62.46637				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	62.61807	100.00000	62.46637				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.29837				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			11.81500	100.65064	11.81500	100.61925				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	100.92855				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.70500	91.90125	11.70500	96.27440				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL05 On 04/09/2025 Spot Bond			11.85500	97.39468	11.85500	98.50556			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	100.15936			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.34000	96.95178	12.34000	97.86356			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	99.99998			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.85500	103.53526	11.85500	103.50287			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	100.94613			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			12.23500	101.38544	12.23500	104.80271			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	100.52716			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			12.27500	98.58499	12.27500	98.55308			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	106.40904			0.00	0	0
Total BGR02 SPOT									0.00	0	0
Total For BGR02									0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	104.64795			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	100.20456			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.48854				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			9.44000	100.20460	9.44000	100.17935				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	103.29377				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BSR18U On 17/12/2016 Spot Bond			100.00000	99.82287	100.00000	99.48333				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	101.54765				0.00	0	300,000,000
Total BTC112 SPOT										0.00	0	300,000,000
Total For BTC112										0.00	0	300,000,000
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	101.38204				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	101.05390				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	96.82529				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	100.41314				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	100.00000				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	99.93708				0.00	0	0
Total BTC132 SPOT										0.00	0	0
Total For BTC132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC13 On 27/09/2016 Spot Bond				100.00000	0.00000	99.53787				0.00	0	500,000,000
Total BTC133 SPOT										0.00	0	500,000,000
Total For BTC133										0.00	0	500,000,000
BTC13 On 03/10/2016 Spot Bond				100.00000	0.00000	99.40878				0.00	0	0
Total BTC134 SPOT										0.00	0	0
Total For BTC134										0.00	0	0
BTC13 On 04/11/2016 Spot Bond				100.00000	0.00000	98.73336				0.00	0	0
Total BTC137 SPOT										0.00	0	0
Total For BTC137										0.00	0	0
BTC13 On 14/11/2016 Spot Bond				100.00000	0.00000	98.52342				0.00	0	0
Total BTC138 SPOT										0.00	0	0
Total For BTC138										0.00	0	0
BTC13 On 21/11/2016 Spot Bond				100.00000	0.00000	98.37941				0.00	0	0
Total BTC139 SPOT										0.00	0	0
Total For BTC139										0.00	0	0
BTC14 On 28/11/2016 Spot Bond				100.00000	0.00000	98.22783				0.00	0	0
Total BTC140 SPOT										0.00	0	0
Total For BTC140										0.00	0	0
BTC14 On 29/11/2016 Spot Bond				100.00000	0.00000	98.20559				0.00	0	0
Total BTC141 SPOT										0.00	0	0
Total For BTC141										0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	94.94457	100.00000	94.70112				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.77977				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	101.83689				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.95017				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.42528				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BX161L On 01/10/2021 Spot Bond			100.00000	11.51542	100.00000	11.44363			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	11.51542	100.00000	11.44363			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.54929	100.00000	11.47729			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	11.11831	100.00000	11.03220			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	34.15257	100.00000	34.06984			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			10.23000	105.36670	10.23000	105.33765			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	102.83175			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			15.71000	92.70636	15.71000	92.66827			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	102.70226			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			13.51000	97.19037	13.51000	97.15584			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			9.44000	102.82130	9.44000	102.79553			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	97.97360			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			13.51000	94.58582	13.51000	94.55223			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	100.68017			0.00	0	200,000,000
Total CBL20 SPOT									0.00	0	200,000,000
Total For CBL20									0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.55500	96.70094	10.55500	96.67393			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	100.48430			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	100.93729			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	100.74297			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			10.85500	104.59537	10.85500	104.56533			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			10.94500	110.18502	10.94500	110.15295		3,721,300,000,000.00		340,000,000	170,000,000
Total CCT01 SPOT								3,721,300,000,000.00		340,000,000	170,000,000
Total For CCT01								3,721,300,000,000.00		340,000,000	170,000,000
CCT02 On 12/06/2024 Spot Bond			11.00000	105.84713	11.00000	105.81617			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.02000	100.49597	11.02000	100.46668			0.00	0	1,000,000,000
Total CCT03 SPOT									0.00	0	1,000,000,000
Total For CCT03									0.00	0	1,000,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	99.90150			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	103.01049			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	111.81600	10.00000	111.78690			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	101.60333			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	102.21186			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	101.28052			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	22.71910	100.00000	22.66406			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	28.48661	100.00000	28.41684			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	33.20364	100.00000	33.12320			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	101.79516			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	100.68909			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	100.87728			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	100.95203			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	102.17904			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	101.74056				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.86546				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	101.92888				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	102.00189				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	100.19824				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	100.21212				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	19.23518	100.00000	19.17513				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	101.08560				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	101.11312				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	101.15713				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.81189	10.11000	101.78460			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	129.95525	3.14000	132.16171			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.01000	138.57628	3.01000	132.25200			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	138.01864	2.40000	131.72186			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	102.71552			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.38500	103.17235	9.38500	103.14611			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	101.19667			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	101.19667			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			9.43500	103.14932	9.43500	103.12295			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN222 On 20/10/2016 Spot Bond			9.43500	103.14932	9.43500	103.12295				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			9.48500	101.85204	9.48500	101.82622				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	102.05612				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	102.23680				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	111.81600	10.00000	111.78700				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	111.81600	10.00000	111.78700				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	100.51528				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	100.30772				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	91.85778	13.50000	91.82518				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	100.32333	9.35000	100.29843				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	102.01217				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.90993				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.03910				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.03910				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	102.03910				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.89257				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.94000	103.64880	9.94000	103.62148				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.18095				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	103.59257				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	102.07617				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93007				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	102.05356				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.34105				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.31225				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	102.13233				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	100.27724				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	100.80544				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.33642				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	102.06606				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	101.98967				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	103.00907				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	111.81600	10.00000	111.78700				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	101.82953				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	101.97060				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	101.85033				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	102.17588				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	101.82960				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	102.07750				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	101.89287				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	164.34046				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	102.74954				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	165.19790				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	163.56509				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	164.62166				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	100.58410				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			11.58000	94.11161	11.58000	94.08284				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			12.10000	95.62282	12.10000	95.59229				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	101.81994				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	102.20735				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	100.57282				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	101.08764				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	100.98274				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	103.02736	8.80500	103.04247				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.09673				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	102.04987				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	102.08140				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	102.20307				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					0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	102.09821				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	102.26630				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	101.81994				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	141.63302				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	101.02981				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	102.51191				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	101.82905				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	102.35001				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.86696				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	102.14421				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.02138				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	101.78346				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	100.96745				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	100.17365				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	100.91658				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	101.08195				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	101.82079				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			10.76000	103.79791	10.76000	103.76835				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	101.96251				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.84812				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.90000	106.36028	12.90000	106.32416				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.87821				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			12.93000	100.10250	12.93000	100.06843				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN368 On 26/07/2022 Spot Bond			10.02000	105.91446	10.02000	105.88632				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	100.87821				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	101.11108				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	83.69324				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	101.93622				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	101.97193				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	101.97210				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	101.88740				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			10.25500	103.22135	10.25500	103.19331				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	101.61624				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	102.15074				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	102.69701	10.98000	102.66718				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN38(On 20/09/2024 Spot Bond			11.00000	105.07110	11.00000	105.04052				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	102.18181				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 22/07/2017 Spot Bond				100.00000	0.00000	101.10269				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			12.69000	102.30485	12.69000	102.27066				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	102.36667				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	101.97181				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond				100.00000	0.00000	101.17178				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38(On 20/09/2019 Spot Bond				100.00000	0.00000	102.08761				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN38(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
CLN39(On 01/10/2016 Spot Bond				100.00000	0.00000	101.62255				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39(On 20/03/2017 Spot Bond				100.00000	0.00000	101.88809				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39(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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.98243			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	100.06819			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	102.12969			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	103.23801			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	100.55477			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	100.55195			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	101.98234			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	102.20284			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.71050			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	101.71050			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	100.43383			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	93.39143			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.99284				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	101.46568				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	102.18187				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	102.19237				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	101.47230				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	102.16088				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	102.55970				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	102.26586				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	101.55832				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	101.84643	4.00000	107.06424				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	102.18221				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	102.37086				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42 On 18/04/2028 Spot Bond			7.01000	44.92165	7.01000	45.51587			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	102.39185			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	101.44112			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	103.15746			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	102.91636			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	103.15746			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	105.72235			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	102.84296			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	102.24520			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	100.57179			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	102.81150			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	106.39059			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	103.20713				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	103.37751				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	103.50321				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	107.13222				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 30/06/2017 Spot Bond				100.00000	0.00000	101.67401				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	102.17141				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	102.05875				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 22/01/2017 Spot Bond				100.00000	0.00000	103.78283				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN43 On 03/02/2021 Spot Bond				100.00000	0.00000	100.87419				0.00	1,200,000,000	600,000,000
Total CLN439 SPOT										0.00	1,200,000,000	600,000,000
Total For CLN439										0.00	1,200,000,000	600,000,000
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	107.84339				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	103.85886				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 07/06/2017 Spot Bond				100.00000	0.00000	101.59796				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44: On 06/09/2016 Spot Bond				100.00000	0.00000	99.97905				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0
CLN44: On 23/05/2021 Spot Bond				100.00000	0.00000	100.35937				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44: On 24/05/2021 Spot Bond			10.92500	104.71617	10.92500	104.68591				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN44: On 20/06/2017 Spot Bond				100.00000	0.00000	100.92991				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN44: On 20/06/2017 Spot Bond				100.00000	0.00000	101.46510				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN44: On 20/06/2017 Spot Bond				100.00000	0.00000	101.11965				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN44: On 20/09/2017 Spot Bond				100.00000	0.00000	101.43085				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN45: On 20/06/2017 Spot Bond				100.00000	0.00000	101.47923				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN45: On 20/06/2017 Spot Bond				100.00000	0.00000	101.41070				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			3.71000	133.00694	3.71000	132.96809				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			5.67000	94.49505	5.67000	95.14819				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45: On 31/01/2025 Spot Bond			5.31000	97.12854	5.31000	97.74026				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	185.45402			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.42500	94.01632	9.42500	93.99266			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			9.04000	36.51402	9.04000	160.40181			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			9.04000	37.01086	9.04000	160.93542			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.49415			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.52269			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	102.07709			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	101.95945			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	101.98262			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	101.50185			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	102.00364			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	101.08764				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	101.84813				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.93006				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	100.11867				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.93000				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	102.00334				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.27491				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.42830				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.56500	99.76471	9.56500	105.67914				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			9.53500	101.41855	9.53500	101.39274				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			10.30500	112.13966	10.30500	112.10887				0.00	0	41,900,000,000
Total COJ05 SPOT										0.00	0	41,900,000,000
Total For COJ05										0.00	0	41,900,000,000
COJ07 On 23/03/2021 Spot Bond			10.46500	105.99733	10.46500	105.96795				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ08 On 22/06/2026 Spot Bond			11.28000	103.36223	11.28000	103.33124			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			10.65000	100.00269	10.65000	99.97434		1,704,000,000,000.00		160,000,000	80,000,000
Total COJG01 SPOT								1,704,000,000,000.00		160,000,000	80,000,000
Total For COJG01								1,704,000,000,000.00		160,000,000	80,000,000
COT01 On 03/04/2023 Spot Bond			10.82500	95.94728	10.82500	95.91965		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			11.77000	94.54039	11.77000	94.51086		0.00		0	350,000,000
Total COT02 SPOT								0.00		0	350,000,000
Total For COT02								0.00		0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.77000	87.86569	11.77000	87.83823		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	15.83374	100.00000	15.79539		0.00		0	0
Total CPL01U SPOT								0.00		0	0
Total For CPL01U								0.00		0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total CPL021 SPOT								0.00		0	0
Total For CPL021								0.00		0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total CPL022 SPOT								0.00		0	0
Total For CPL022								0.00		0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total CPL024 SPOT								0.00		0	0
Total For CPL024								0.00		0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	13.64477	100.00000	13.61172		0.00		0	0
Total CPL02U SPOT								0.00		0	0
Total For CPL02U								0.00		0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	22.95949	100.00000	22.90387		0.00		0	0
Total CPL03U SPOT								0.00		0	0
Total For CPL03U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL05L On 30/10/2018 Spot Bond			100.00000	22.28128	100.00000	22.22730			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	20.66456	100.00000	20.61394			0.00	0	0
Total CPL06U SPOT									0.00	0	0
Total For CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.23000	94.13434	12.23000	94.10398			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	31.75235	100.00000	31.67543			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	25.96130	100.00000	25.89841			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	32.26971	100.00000	32.19154			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			8.55500	101.30607	8.55500	101.28301			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.99490	6.86000	102.97602			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	100.38635			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	100.74846			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	100.95890			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	100.15820			0.00	0	0
Total DENG62 SPOT									0.00	0	0
Total For DENG62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	100.00019			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	99.90903			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	101.45930			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	45.12313	100.00000	45.01382			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	45.12313	100.00000	45.01382			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	61.18676	100.00000	61.06562			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	102.50765			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	101.62536			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	102.21377			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	64.40155			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			9.99500	98.34827	9.99500	98.32207			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			9.90500	99.46212	9.90500	99.43600		37,639,000,000.00		3,800,000	155,000,000
Total DV22 SPOT								37,639,000,000.00		3,800,000	155,000,000
Total For DV22								37,639,000,000.00		3,800,000	155,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	15.75771	100.00000	15.72302			0.00	0	0
Total DV22/R207 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.29000	98.91909	10.29000	98.89213			38,073,000,000.00	3,700,000	100,000,000
Total DV23 SPOT									38,073,000,000.00	3,700,000	100,000,000
Total For DV23									38,073,000,000.00	3,700,000	100,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	10.69555	100.00000	10.67201			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	10.69555	100.00000	10.67201			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.36000	97.06963	10.36000	97.04299			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	100.48975	9.69000	100.46391			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.48975	9.69000	100.46391			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.14500	93.56299	11.14500	93.53542			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.51002	10.10000	100.48311			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.51002	10.10000	100.48311			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	101.78299			0.00	0	0
Total DVC017 SPOT									0.00	0	0
Total For DVC017									0.00	0	0
DVC01 On 01/12/2016 Spot Bond				100.00000	0.00000	100.08770			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	100.27717			0.00	0	0
Total DVC020 SPOT									0.00	0	0
Total For DVC020									0.00	0	0
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	104.41202			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	101.76040			0.00	0	0
Total DVC022 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 DVC022										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	101.81056				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	104.01733				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	100.15855				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.39404				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	101.64161				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.27325				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.14030				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.90500	116.16941	8.90500	116.14191				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	18.26833	100.00000	18.22812				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			9.87500	99.13960	9.87500	99.11363				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			10.05500	98.52475	10.05500	98.49849				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.29000	98.03854	10.29000	98.01181				0.00	0	0
Total ECN24 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 ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.03000	104.90855	3.03000	104.87983				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.37677				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.11458				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	18.11218	100.00000	18.06830				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			2.40000	107.08445	2.40000	107.05695				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	109.72102	2.25000	109.69329				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			2.41000	130.56664	2.41000	130.53307				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.41000	117.66647	2.41000	117.63623				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			2.41000	116.89643	2.41000	116.86638				0.00	0	2,000,000,000
Total EL30 SPOT										0.00	0	2,000,000,000
Total For EL30										0.00	0	2,000,000,000
EL31 On 02/06/2031 Spot Bond			2.38000	109.90147	2.38000	109.87327				0.00	0	0
Total EL31 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 EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.38000	107.51999	2.38000	107.49244			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	109.72102	2.25000	109.69329			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.38500	101.67392	10.38500	101.64595			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			10.12500	101.97177	10.12500	101.94440			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			10.82000	99.44302	10.82000	99.41455		2,164,000,000,000.00	200,000,000	100,000,000	
Total EMM03 SPOT								2,164,000,000,000.00	200,000,000	100,000,000	
Total For EMM03								2,164,000,000,000.00	200,000,000	100,000,000	
EMM04 On 16/05/2028 Spot Bond			10.98000	90.92361	10.98000	95.60238		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	
Total For EMM04								0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			11.24500	100.28754	11.24500	101.69477		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			10.92000	98.34041	10.92000	99.83715		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	100.17197		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	99.84397		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	100.70127		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	100.67852		0.00	0	0	
Total EPF005 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 EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.00000	0.00000	100.40974				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	100.06880				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	21.23023	100.00000	21.17823				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	8.69590	100.00000	8.67460				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	100.75553				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC2 On 22/02/2017 Spot Bond				100.00000	0.00000	100.32772				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	100.71670				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EPFC2 On 06/03/2017 Spot Bond				100.00000	0.00000	100.32154				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	100.31445				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.24455				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	62.24044	100.00000	62.08966				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	97.99933				0.00	0	0
Total EQS06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			13.01000	97.44721	13.01000	97.41366				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	99.60066				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	25.01179	100.00000	24.95119				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	25.13818	100.00000	25.07729				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	99.67514				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.48270				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	100.48366				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	100.50817				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	100.53370				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	111.81600	10.00000	111.78700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.46505			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.45940			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.44714			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	100.46502			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	100.48227			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	100.46359			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.47760			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			8.63000	104.41419	8.63000	104.39009		218,146,551,000,000.00	25,277,700,000	42,143,000,000	
Total ES18 SPOT								18,146,551,000,000.00	25,277,700,000	42,143,000,000	
Total For ES18								18,146,551,000,000.00	25,277,700,000	42,143,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.49381	9.25000	103.46824		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.42000	103.88368	9.42000	103.85770			71,360,268,000.00	7,575,400	4,284,169,800
Total ES23 SPOT									71,360,268,000.00	7,575,400	4,284,169,800
Total For ES23									71,360,268,000.00	7,575,400	4,284,169,800
ES23/R On 25/01/2023 Spot Bond			10.00000	101.14673	10.00000	101.11991			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			9.90000	90.86108	9.90000	90.83709			408,870,000,000.00	41,300,000	13,542,800,000
Total ES26 SPOT									408,870,000,000.00	41,300,000	13,542,800,000
Total For ES26									408,870,000,000.00	41,300,000	13,542,800,000
ES26/R On 02/04/2026 Spot Bond			7.85000	103.35810	7.85000	103.33636			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.44500	76.60811	10.49500	76.26466			84,192,463,551,000.00	8,060,551,800	66,693,200,000
Total ES33 SPOT									14,192,463,551,000.00	8,060,551,800	66,693,200,000
Total For ES33									14,192,463,551,000.00	8,060,551,800	66,693,200,000
ES33/R On 15/09/2033 Spot Bond			7.50000	99.82010	7.50000	99.80012			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			10.61500	84.57165	10.61500	84.54775			8,175,066,883,500.00	770,142,900	53,250,000,000
Total ES42 SPOT									8,175,066,883,500.00	770,142,900	53,250,000,000
Total For ES42									8,175,066,883,500.00	770,142,900	53,250,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	103.09463	8.50000	103.07118			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	99.98520			0.00	0	7,500,000,000
Total EXX01 SPOT									0.00	0	7,500,000,000
Total For EXX01									0.00	0	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.22340			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	23.53873	100.00000	23.46525			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	23.64541	100.00000	23.57158			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	23.78118	100.00000	23.70693				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	23.91695	100.00000	23.84227				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	100.34762				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	100.17460				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.26553				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	100.17288				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	100.02522				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.76726				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	101.38743				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	99.97855				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	99.97760				0.00	0	0
Total FIFC29 SPOT										0.00	0	0
Total For FIFC29										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	100.54957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC31 SPOT										0.00	0	0
Total For FIFC31										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.25196	100.00000	0.25135				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	0.25196	100.00000	0.25135				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.36722	100.00000	11.33969				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.06858	100.00000	11.04176				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	101.98598				0.00	27,000,000	9,000,000
Total FR2A4A SPOT										0.00	27,000,000	9,000,000
Total For FR2A4A										0.00	27,000,000	9,000,000
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	102.02862				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	102.18766				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	102.32209				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			10.12000	98.52413	10.12000	98.49756				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	99.85526				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	101.08702				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	103.41363				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	99.95502			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	95.69389			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			10.95500	96.95784	10.95500	99.10280		1,314,600,000,000.00	120,000,000	60,000,000	
Total FRB14 SPOT								1,314,600,000,000.00	120,000,000	60,000,000	
Total For FRB14								1,314,600,000,000.00	120,000,000	60,000,000	
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.09524			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.61115			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.78865			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	12.61845	100.00000	12.58788			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	101.68772			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			12.15500	105.51583	12.15500	105.48182			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	101.62521			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.81000	104.84412	10.81000	104.81396			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	102.96234			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.31000	141.62818	2.31000	142.54205				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.64000	120.12552	2.64000	284.23871				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.53500	113.57545	2.53500	120.69840				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.55000	92.18107	3.55000	158.92756				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.29000	102.94777	3.29000	206.26158				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.76000	92.54007	3.76000	93.10254				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			7.21800	74.45602	7.21800	73.97125				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			9.25600	48.63797	9.25600	47.77212				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			9.50000	47.25596	9.50000	46.34419				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	62.61807	100.00000	62.46637				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	25.18441	100.00000	25.10578				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	46.25534	100.00000	46.14328				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107:On 03/06/2021 Spot Bond				100.00000	0.00000	100.00042				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109:On 20/06/2017 Spot Bond				100.00000	0.00000	102.28731				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112:On 20/06/2017 Spot Bond				100.00000	0.00000	102.01415				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113:On 20/06/2017 Spot Bond				100.00000	0.00000	102.18647				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115:On 20/06/2017 Spot Bond			7.47000	100.34089	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116:On 20/06/2017 Spot Bond			7.47000	100.34089	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118:On 20/06/2017 Spot Bond				100.00000	0.00000	102.18227				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119: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
FRC120: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
FRC121:On 20/06/2017 Spot Bond				100.00000	0.00000	102.09191				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122:On 20/06/2017 Spot Bond				100.00000	0.00000	102.33983				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.15075				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.27388	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	102.27036				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	102.73852				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	102.66507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	46.53393	100.09221	46.42111				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	101.97623				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	107.76920				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	102.14432				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	94.20791	5.76400	98.00000				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 FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	102.16537				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.99938				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	102.05611				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	102.61267				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	102.02459				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	76.87034	13.22500	76.84317				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.92383				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.92593				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.68653				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.93661				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.76500	106.27769	3.76500	109.92093				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	102.07719				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	102.07719				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.37761				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.81994				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	102.07719				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.97203				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.93210				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.84059				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	102.21757				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	98.20550				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.17841				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.50771				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.50561				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	102.05626				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	102.05626				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2017 Spot Bond				100.00000	0.00000	101.54128				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.61338				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 25/11/2020 Spot Bond			10.00000	111.81600	10.00000	111.78700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond				100.00000	0.00000	102.15677				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 17/04/2017 Spot Bond				100.00000	0.00000	101.26737				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	101.26737				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 06/05/2017 Spot Bond				100.00000	0.00000	100.74276				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.73181	8.75000	100.70812				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	102.02255				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	12.60681	100.00000	12.57627				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	11.66107	100.00000	11.63283				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	97.92222				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	17.26165	100.00000	17.21983				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	102.11915				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	61.12524	100.00000	60.97716				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	100.72386				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	10.03233	100.00000	10.00776				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	41.66783	100.00000	41.56688				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	100.72382				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	41.37498	100.00000	41.27475				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.72232				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.69136				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	100.83059				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.78731				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.12000	136.94800	3.12000	136.91018				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	100.63008				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	100.62307				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	100.62307				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	100.35905				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	102.03390				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	101.87481				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	101.95682				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	102.15035				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0

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 25/06/2018 Spot Bond				100.00000	0.00000	101.73220				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			3.98000	131.24684	3.98000	131.20756				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	103.01491				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	101.50280				0.00	800,000,000	400,000,000
Total FRC235 SPOT										0.00	800,000,000	400,000,000
Total For FRC235										0.00	800,000,000	400,000,000
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	98.26337				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	100.96271				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	98.93348				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	102.49822				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	103.54927				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	97.75276				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	97.34594				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	102.60988				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	101.20688				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	102.58421				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	102.08258				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	98.79026				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	85.74044				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.82843				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	81.27622				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	99.82441				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	101.03086				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			3.65000	111.40146	3.65000	133.36299				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	102.17373				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			3.70000	104.33222	3.70000	133.03382			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			3.68000	102.54812	3.68000	133.16537			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			4.11000	99.99974	4.11000	138.80968			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			4.18000	103.16460	4.18000	155.16743			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	101.13827			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	101.93002			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	102.16117			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	102.47201			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	102.39222			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	102.10463			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	102.10253			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	101.23844			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD011 On 22/12/2018 Spot Bond			100.00000	23.45187	100.00000	23.39505			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	65.13784	100.00000	64.98004			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	16.57941	100.00000	16.53925			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	101.92947			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.04777			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	101.39003			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	100.32330			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	100.72633			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	100.13048			0.00	0	20,000,000
Total FRJ25 SPOT									0.00	0	20,000,000
Total For FRJ25									0.00	0	20,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	3.86961	100.00000	3.86217			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	3.86961	100.00000	3.86217			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10(On 15/01/2024 Spot Bond			2.16800	85.40076	2.16800	114.35301			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			2.50000	111.29344	2.50000	120.60555			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10(On 21/01/2017 Spot Bond				100.00000	0.00000	101.08772			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10(On 23/01/2024 Spot Bond			10.38000	101.26099	10.38000	101.23280			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10(On 23/01/2024 Spot Bond			10.38000	101.26099	10.38000	101.23280			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			2.64000	108.54789	2.64000	117.81749			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10(On 07/12/2033 Spot Bond			2.73000	221.87254	2.73000	221.81345			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			2.61000	118.43952	2.61000	118.40841			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11(On 07/12/2033 Spot Bond			2.76000	221.00379	2.76000	220.94475			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11(On 29/04/2019 Spot Bond				100.00000	0.00000	101.14701			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11(On 31/01/2025 Spot Bond			3.02000	116.34514	3.02000	116.31332			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11(On 31/03/2038 Spot Bond			2.80500	114.66032	2.80500	114.62962			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			2.80500	114.66032	2.80500	114.62962				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			2.88000	120.54109	2.88000	217.51117				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			2.93000	216.15847	2.93000	216.09974				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.55000	105.57493	2.55000	105.54738				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			2.96000	169.94230	2.96000	215.25825				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			3.71500	98.79139	3.71500	98.79955				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			3.25000	103.97009	3.25000	163.62264				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			3.53000	88.88310	3.53000	101.79226				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			3.24000	104.09911	3.24000	163.78189				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	84.68677	100.00000	84.49074				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			3.30000	162.87489	3.30000	162.82906				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			3.47000	201.03845	3.47000	201.54890				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	85.34396				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.46000	89.58902	3.46000	102.95327				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.71500	85.92276	3.71500	98.79955				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.24000	92.66776	3.24000	106.70799				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.11000	165.91452	3.11000	165.86868				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.24000	207.65281	3.24000	207.59465				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14 On 19/09/2016 Spot Bond				100.00000	0.00000	101.68280				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	106.96301				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.24000	163.82773	3.24000	163.78189				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.24000	163.82773	3.24000	163.78189				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14 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
FRS14 On 31/03/2028 Spot Bond			3.53000	95.42926	3.53000	159.23564				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS146 On 31/01/2025 Spot Bond			3.32000	113.72238	3.32000	113.69035			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			2.82000	139.00314	2.82000	138.96585			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	87.34200			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.59000	158.23524	3.59000	158.31345			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			3.63000	157.61188	3.63000	157.70212			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.29000	113.98165	3.29000	113.94965			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.60000	158.02570	3.60000	158.16035			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			3.64000	157.08314	3.64000	157.54971			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS154 On 08/08/2017 Spot Bond				100.00000	0.00000	100.63631			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			2.40000	121.88277	2.40000	288.39854			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			2.29000	122.69843	2.29000	290.32941			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.01000	117.47539	3.01000	277.96525			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46 On 31/01/2022 Spot Bond			2.78000	100.12552	2.78000	139.24260			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	101.00297			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			2.31000	142.57835	2.31000	142.54205			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.51792			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	100.81317			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			2.48000	117.74559	2.48000	117.71510			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	55.30032	104.97509	55.15889			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	70.94101	101.07593	70.76751			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	66.21278	100.44759	66.05173			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	69.19369	100.76967	69.02492			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.25000	125.27272	2.25000	125.24100			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.48000	96.58072	2.48000	121.20724			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	99.34830			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.51000	96.35940	2.51000	120.92939			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	100.19067			0.00	325,143,600	325,143,600
Total FRS88 SPOT									0.00	325,143,600	325,143,600
Total For FRS88									0.00	325,143,600	325,143,600
FRS90 On 07/12/2023 Spot Bond			2.49000	121.22022	2.49000	286.83015			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	100.69675			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	100.17577			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			7.21500	103.81531	7.21500	103.79483			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			8.54000	103.99950	8.54000	103.97587		3,416,000,000,000.00	400,000,000	400,000,000	
Total FRX17 SPOT								3,416,000,000,000.00	400,000,000	400,000,000	
Total For FRX17								3,416,000,000,000.00	400,000,000	400,000,000	
FRX18 On 14/04/2018 Spot Bond			8.71000	106.76778	8.71000	106.74292			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			9.18500	102.26245	9.18500	102.23750			1,837,000,000,000.00	200,000,000	200,000,000
Total FRX19 SPOT									1,837,000,000,000.00	200,000,000	200,000,000
Total For FRX19									1,837,000,000,000.00	200,000,000	200,000,000
FRX20 On 01/10/2020 Spot Bond			9.44500	101.46200	9.44500	101.43643			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			10.17000	88.83767	10.17000	88.81332			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.31000	104.95839	10.31000	104.92957			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.68000	96.91351	10.68000	96.88596			0.00	0	46,122,100,000
Total FRX26 SPOT									0.00	0	46,122,100,000
Total For FRX26									0.00	0	46,122,100,000
FRX30 On 31/01/2030 Spot Bond			10.81500	93.51335	10.81500	93.48658			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			10.87500	90.49482	10.87500	90.46878			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.05500	76.78984	11.05500	76.76727			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	101.77239			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	101.82490			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	102.37002			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	101.97203			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	102.24516			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.32051			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	100.22377			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.33069			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	100.34200			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	100.35141			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	100.39279			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	5.72898	100.00000	5.71510			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	0.96116	100.00000	0.95883			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	25.33919	100.00000	25.27781				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	4.25121	100.00000	4.24091				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.71323	100.00000	0.71151				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	10.07410	100.00000	10.04265				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	1.79297	100.00000	1.78738				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	0.31911	100.00000	0.31811				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.52983	100.00000	2.52370				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	2.76046	100.00000	2.75184				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	2.76046	100.00000	2.75184				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	2.76046	100.00000	2.75184				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	2.76046	100.00000	2.75184				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	101.37188				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.12000	103.45894	10.12000	103.43104				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	100.25947				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	100.26688				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	100.26982				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	100.28894				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.31242				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	100.32708				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT38 On 29/11/2016 Spot Bond				100.00000	0.00000	100.21293				0.00	0	0
Total GPT38 SPOT										0.00	0	0
Total For GPT38										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	13.82008	100.00000	13.78660				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	45.12899	100.00000	45.01967				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	20.09097	100.00000	20.04176				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	11.47122	100.00000	11.44343				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	17.97506	100.00000	17.91895				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	12.08016	100.00000	12.04244				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	2.02556	100.00000	2.01960				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB09 On 31/01/2017 Spot Bond			100.00000	71.28906	100.00000	71.15010				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	48.25232	100.00000	48.14523				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	32.40904	100.00000	32.31359				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	30.87284	100.00000	30.83856				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	16.20452	100.00000	16.15679				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	13.72126	100.00000	13.70603				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	8.10226	100.00000	8.07840				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	6.09834	100.00000	6.09157				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	4.06017	100.00000	4.04811				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	2.71339	100.00000	2.71037				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	2.02556	100.00000	2.01960				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.29192				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.07574				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	101.13252				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	99.79107				0.00	45,000,000	15,000,000
Total GRT04 SPOT										0.00	45,000,000	15,000,000
Total For GRT04										0.00	45,000,000	15,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.84032				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	100.35498				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	101.77137				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	101.36821				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	100.51835				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.49390			0.00	0	20,000,000
Total GRT11 SPOT									0.00	0	20,000,000
Total For GRT11									0.00	0	20,000,000
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.81029			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	837,400,000
Total GRX01U SPOT									0.00	0	837,400,000
Total For GRX01U									0.00	0	837,400,000
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	100.00000			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	101.94682			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	106.30959			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	101.19863			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	101.20004			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	90.46578	100.00000	90.24779			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	13.16479	100.00000	13.13289			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	99.81719			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	100.83209			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.70045			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	101.40133			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	101.41629			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.43308			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	103.28438			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	9.72247	100.00000	9.69892			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	9.72247	100.00000	9.69892			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.31373	100.00000	10.28874			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.31373	100.00000	10.28874			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	11.07392	100.00000	11.04709			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.07392	100.00000	11.04709			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	12.00303	100.00000	11.97395			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
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	100.70987			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	111.81600	10.00000	111.78700			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/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
HPF05 On 17/02/2017 Spot Bond			9.91000	100.47130	9.91000	100.44519			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	100.38903			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	100.36841			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.48465			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	101.35177			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			9.09000	103.08994	9.09000	103.06503			0.00	0	1,790,000,000
Total HWAY20 SPOT									0.00	0	1,790,000,000
Total For HWAY20									0.00	0	1,790,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	14.39882	100.00000	14.36712		5,000,000,000,000.00		50,000,000	50,000,000
Total HWAY20/R207 SPOT								5,000,000,000,000.00		50,000,000	50,000,000
Total For HWAY20/R207								5,000,000,000,000.00		50,000,000	50,000,000
HWAY2 On 07/12/2023 Spot Bond			2.28000	122.77290	2.28000	290.50570			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.15000	126.56916	2.15000	299.48948			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.55000	101.17486	2.55000	101.14836			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			10.62500	89.99842	10.62500	89.97310			0.00	0	5,470,000,000
Total HWAY34 SPOT									0.00	0	5,470,000,000
Total For HWAY34									0.00	0	5,470,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.03583	100.00000	10.01374			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			10.63500	89.72529	10.63500	89.70004			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	10.03580	100.00000	10.01372			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	93.83033	100.00000	93.58974			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	93.12819	100.00000	92.89478			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	82.95455	100.00000	82.76644			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	101.26476			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	111.81600	10.00000	111.78700			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.88000	126.94776	1.87000	127.01460		16,641,399,792,000.00	8,851,808,400	26,267,871,800	
Total I2025 SPOT								16,641,399,792,000.00	8,851,808,400	26,267,871,800	
Total For I2025								16,641,399,792,000.00	8,851,808,400	26,267,871,800	
I2029 On 31/03/2029 Spot Bond			1.88000	100.93112	1.88000	101.13160		302,680,000,000.00	161,000,000	1,978,100,000	
Total I2029 SPOT								302,680,000,000.00	161,000,000	1,978,100,000	
Total For I2029								302,680,000,000.00	161,000,000	1,978,100,000	
I2033 On 28/02/2033 Spot Bond			1.92000	106.36990	1.92000	106.34386		9,807,583,488,000.00	5,108,116,400	24,370,258,200	
Total I2033 SPOT								9,807,583,488,000.00	5,108,116,400	24,370,258,200	
Total For I2033								9,807,583,488,000.00	5,108,116,400	24,370,258,200	
I2038 On 31/01/2038 Spot Bond			1.90000	133.50959	1.88000	133.93334		10,849,241,300,000.00	5,710,127,000	221,607,250,100	
Total I2038 SPOT								10,849,241,300,000.00	5,710,127,000	221,607,250,100	
Total For I2038								10,849,241,300,000.00	5,710,127,000	221,607,250,100	
I2046 On 31/03/2046 Spot Bond			1.99000	133.03558	1.99000	133.00284		14,936,290,066,000.00	7,505,673,400	116,032,200,000	
Total I2046 SPOT								14,936,290,066,000.00	7,505,673,400	116,032,200,000	
Total For I2046								14,936,290,066,000.00	7,505,673,400	116,032,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			1.98000	142.17855	1.98000	142.14363			25,877,263,404,960.00	13,069,324,952	93,016,100,000
Total I2050 SPOT									25,877,263,404,960.00	13,069,324,952	93,016,100,000
Total For I2050									25,877,263,404,960.00	13,069,324,952	93,016,100,000
IBL22 On 15/03/2018 Spot Bond			8.78000	101.45315	8.78000	101.42947			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.77947			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			3.65000	99.78319	3.65000	139.06482			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			2.38000	102.13958	2.38000	142.04502			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	101.71626			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			8.90000	103.55422	8.90000	103.52959			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	100.12364			0.00	3,000,000,000	1,500,000,000
Total IBL42 SPOT									0.00	3,000,000,000	1,500,000,000
Total For IBL42									0.00	3,000,000,000	1,500,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.81600	10.00000	111.78700			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			9.44000	98.75646	9.44000	98.73157			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			9.90500	93.59954	9.90500	93.57496			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.29000	100.33836	9.29000	100.31348			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.13105	7.34000	103.11074			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			9.89500	98.32444	9.89500	98.29864			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.22180			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.22000	98.90635	9.22000	98.88213			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	100.89743			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	100.48139			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			8.55000	100.49356	8.55000	100.47088			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.18000	100.55500	9.18000	100.53047			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.39000	99.85672	10.39000	99.82923			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	102.57342			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	100.96818			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	100.79943			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.87049				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	100.91619				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	99.77307				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			3.11000	137.01596	3.11000	136.97814				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	101.63416				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	30.64793	100.00000	30.57368				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	100.40700				0.00	2,000,000,000	1,000,000,000
Total IBL73 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IBL73										0.00	2,000,000,000	1,000,000,000
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.41841				0.00	5,000,000,000	2,500,000,000
Total IBL75 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IBL75										0.00	5,000,000,000	2,500,000,000
IBL76 On 25/11/2018 Spot Bond				104.66552	0.00000	100.26539				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	100.27275				0.00	2,600,000,000	1,300,000,000
Total IBL77 SPOT										0.00	2,600,000,000	1,300,000,000
Total For IBL77										0.00	2,600,000,000	1,300,000,000
IBL78 On 25/11/2022 Spot Bond			10.44000	100.98574	10.44000	100.95781				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			9.01000	103.18089	9.01000	103.15618				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL80U On 02/02/2019 Spot Bond			100.00000	22.65319	100.00000	22.59831			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	11.79718	100.00000	11.76859			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.97423			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	101.83355			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	17.35456	100.00000	20.00037			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	100.34216			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	100.35336			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.31000	103.89190	9.31000	103.86621		236,008,500,000,000.00	25,350,000,000	8,450,000,000	
Total IBL87 SPOT								16,008,500,000,000.00	25,350,000,000	8,450,000,000	
Total For IBL87								16,008,500,000,000.00	25,350,000,000	8,450,000,000	
IBL88 On 20/05/2021 Spot Bond			9.89500	104.59477	9.89500	104.56732		0.00	0	0	
Total IBL88 SPOT								0.00	0	0	
Total For IBL88								0.00	0	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	15.09925	100.00000	15.06602		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	100.26148		0.00	0	0	
Total IBL89 SPOT								0.00	0	0	
Total For IBL89								0.00	0	0	
IBL90U On 20/05/2019 Spot Bond			100.00000	19.16755	100.00000	19.10771		40,000,000,000,000.00	400,000,000	200,000,000	
Total IBL90U SPOT								10,000,000,000,000.00	400,000,000	200,000,000	
Total For IBL90U								10,000,000,000,000.00	400,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	100.06766				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	101.37043				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	100.11875				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond			100.00000	8.77915	100.00000	100.00000				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02617	100.00000	0.02612				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	101.03620				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.79762				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.21500	96.91583	10.21500	96.88946				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	100.22807				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	99.88027				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			10.87000	95.64037	10.87000	95.61287				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	100.51818				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			11.64500	101.01460	11.64500	100.94640				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	100.47670	5.00000	100.46321				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	101.90701	5.00000	101.89326				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	99.91394	4.00000	99.90319				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.54846	4.00000	101.53748				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.27000	98.94581	9.27000	98.92132				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			8.60500	103.97964	8.60500	104.03107				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	7.15482	100.00000	7.13748				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	56.82833	100.00000	56.69066				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	40.06504	100.00000	39.96798				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	3.72684	100.00000	3.71979				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	10.97835	100.00000	10.95175				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN281U On 28/11/2019 Spot Bond			100.00000	12.75964	100.00000	12.72873			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	17.48654	100.00000	17.44418			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	9.61954	100.00000	9.59824			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	95.63001	100.00000	95.38667			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	13.43693	100.00000	13.40437			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	20.67180	100.00000	20.62116			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	80.55977	100.00000	80.38873			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	57.38506	100.00000	57.25450			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	41.19678	100.00000	41.10305			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	82.53538	100.00000	82.35238			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	11.68876	100.00000	11.66045			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.62288	100.00000	13.58989			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN330U On 18/04/2017 Spot Bond			100.00000	61.12685	100.00000	60.94005				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	13.85339	100.00000	13.80967				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	5.66707	100.00000	5.64918				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN333U On 28/02/2017 Spot Bond			100.00000	71.10608	100.00000	70.84272				0.00	0	0
Total IN333U SPOT										0.00	0	0
Total For IN333U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	102.04802				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	102.50128				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	102.76393	6.50000	102.74597				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	111.81600	10.00000	111.78700				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	102.00698				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.76390				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.43162			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	100.80417			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.45500	101.92714	12.45500	101.89369			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	100.00000	100.00000	99.72678			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	111.81600	10.00000	111.78700			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.34402			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			8.63500	103.58999	8.63500	103.56607			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	101.75331			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	101.62807			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	101.64970			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	101.30326			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	101.27314			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.00004				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	101.93905				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	101.99368				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	102.02645				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	101.84361				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.86407				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	101.88452				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	100.81205				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			10.35500	99.15066	10.35500	99.12347				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.23000	104.83708	9.23000	104.81138				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	52.17599	100.00000	52.06115				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	101.51724				0.00	60,000,000	20,000,000
Total IPL7 SPOT										0.00	60,000,000	20,000,000
Total For IPL7										0.00	60,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	32.58995	100.00000	32.51100			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	100.74037			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	12.04306	100.00000	12.01389			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	100.08215			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	102.74589			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	99.97402			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.36000	97.28532	3.36000	135.29068		2,966,880,000,000.00		883,000,000	441,500,000
Total IV017 SPOT								2,966,880,000,000.00		883,000,000	441,500,000
Total For IV017								2,966,880,000,000.00		883,000,000	441,500,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.27499	2.75000	100.26754			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			3.80000	155.18014	3.80000	155.13439			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	101.71268			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	101.52449			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	101.19550			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	97.79072			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.32161			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.87000	108.14013	3.87000	109.05211			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			3.87000	108.04998	3.87000	109.05211			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	99.81333			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.33775			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.79748			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			12.15500	101.91377	12.15500	101.88110			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	101.98176			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.43718			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	23.90627	100.00000	23.84836			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			10.97000	108.84713	10.97000	108.81555			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond				100.00000	0.00000	102.19423			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			3.90000	153.69246	3.90000	153.64673			0.00	0	0
Total IV19A SPOT												0.00	0	0
Total For IV19A												0.00	0	0
IVA635	On	01/09/2016	Spot Bond			7.65000	99.89532	7.65000	99.91623			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	99.95810	7.65000	99.83261		7,650,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total IVA636 SPOT												7,650,000,000,000.00	1,000,000,000	1,000,000,000
Total For IVA636												7,650,000,000,000.00	1,000,000,000	1,000,000,000
IVA637	On	15/09/2016	Spot Bond			7.65000	99.81173	7.65000	99.68660			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	99.57714	7.75000	99.45098			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	99.36705	7.75000	99.24141			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	98.76797	7.85000	98.64225			0.00	0	0
Total IVA644 SPOT												0.00	0	0
Total For IVA644												0.00	0	0
IVA645	On	10/11/2016	Spot Bond			7.85000	98.62133	7.85000	98.35014			0.00	0	0
Total IVA645 SPOT												0.00	0	0
Total For IVA645												0.00	0	0
IVA646	On	17/11/2016	Spot Bond			7.85000	98.47512	7.85000	98.20474		150,720,000,000,000.00	19,200,000,000	9,600,000,000	9,600,000,000
Total IVA646 SPOT												150,720,000,000,000.00	19,200,000,000	9,600,000,000
Total For IVA646												150,720,000,000,000.00	19,200,000,000	9,600,000,000
IVA647	On	28/11/2016	Spot Bond			7.85000	98.24624	7.85000	98.12184			0.00	0	0
Total IVA647 SPOT												0.00	0	0
Total For IVA647												0.00	0	0
IVA648	On	01/12/2016	Spot Bond			7.85000	98.18400	7.85000	98.05976			0.00	0	0
Total IVA648 SPOT												0.00	0	0
Total For IVA648												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA649 On 08/12/2016 Spot Bond			100.00000	79.69432	100.00000	79.52070			360,000,000,000,000.00	53,600,000,000	49,800,000,000
Total IVA649 SPOT									360,000,000,000,000.00	53,600,000,000	49,800,000,000
Total For IVA649									360,000,000,000,000.00	53,600,000,000	49,800,000,000
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	111.81600	10.00000	111.78700			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	100.01988			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	101.19402			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	101.37813			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.31361			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	101.88783			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	100.50317			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	101.58585			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	101.00801			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	101.65565			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.69213				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	95.89990				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			9.78000	100.09349	9.78000	100.06752				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	19.34835	100.00000	19.30575				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	18.99135	100.00000	18.94535				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			10.02500	98.54129	10.02500	98.51510				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.95205				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	101.50690				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	100.72772				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	100.35514				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	100.00011				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	100.82411				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.64668				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	101.80841				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	101.58403				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	100.89284				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	101.70351				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.75398				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	102.07543				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	99.83105				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	101.83534				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	100.79593				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	101.22827				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	101.21485				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.81780				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	100.33182				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	100.33182				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	101.38035				0.00	400,000,000	200,000,000
Total IVC081 SPOT										0.00	400,000,000	200,000,000
Total For IVC081										0.00	400,000,000	200,000,000
IVC082 On 15/07/2019 Spot Bond			100.00000	11.08910	100.00000	11.04034				0.00	0	0
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	101.01381				0.00	0	0
Total IVC083 SPOT										0.00	0	0
Total For IVC083										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	100.52018				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	2.62531	100.00000	2.62035				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	33.75270	100.00000	33.67093				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	25.22995	100.00000	25.16883				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	3.79292	100.00000	3.78572				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	1.67306	100.00000	1.66988				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC85U On 12/08/2022 Spot Bond			100.00000	1.63847	100.00000	1.63536			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.02486			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	99.88541			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	99.80571			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	99.97596			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	101.70125			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	101.80297			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	20.83817	100.00000	20.78768			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	100.13203			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	101.02903			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	100.95778			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			9.42000	132.49167	9.42000	132.45854			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	101.61375			0.00	400,000,000	200,000,000
Total LBK03 SPOT									0.00	400,000,000	200,000,000
Total For LBK03									0.00	400,000,000	200,000,000
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.90730			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	100.02654			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.69863			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	99.34709			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	15.56199	100.00000	15.52428			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			10.57500	100.05574	10.57500	100.02774			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	102.61227	9.62000	102.58608			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	100.30966	9.71000	100.28382			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	101.93924			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	33.24388	100.00000	33.16335			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.86725			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			9.44000	98.94128	9.44000	98.91649			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			9.68000	100.33183	9.68000	100.30591			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			10.52500	96.26646	10.52500	96.23963			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	99.82131			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	99.72145			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	99.83085			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	100.74077			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			13.51000	103.76155	13.51000	103.72470			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			14.47500	103.97545	14.47500	103.93597			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	100.36380			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.34574			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.36455			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	100.38711			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	100.57281			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	99.84187			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.75931			0.00	0	0
Total MAQ081 SPOT									0.00	0	0
Total For MAQ081									0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	97.03022			0.00	0	0
Total MAQ083 SPOT									0.00	0	0
Total For MAQ083									0.00	0	0
MAQ08 On 29/09/2016 Spot Bond				100.00000	0.00000	95.24404			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	98.91682			0.00	0	0
Total MAQ086 SPOT									0.00	0	0
Total For MAQ086									0.00	0	0
MAQ08 On 12/12/2016 Spot Bond				100.00000	0.00000	97.96830			0.00	0	0
Total MAQ087 SPOT									0.00	0	0
Total For MAQ087									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.10590			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	100.10653			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	102.75721			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.92782				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	100.10308				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	102.09329				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	101.86610				0.00	0	1,350,000,000
Total MBF030 SPOT										0.00	0	1,350,000,000
Total For MBF030										0.00	0	1,350,000,000
MBF03I On 10/12/2016 Spot Bond				100.00000	0.00000	99.85712				0.00	0	5,680,000,000
Total MBF035 SPOT										0.00	0	5,680,000,000
Total For MBF035										0.00	0	5,680,000,000
MBF03I On 11/11/2016 Spot Bond				100.00000	0.00000	100.66088				0.00	5,410,000,000	10,820,000,000
Total MBF037 SPOT										0.00	5,410,000,000	10,820,000,000
Total For MBF037										0.00	5,410,000,000	10,820,000,000
MBF03I On 17/04/2017 Spot Bond				100.00000	0.00000	101.18743				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04I On 07/08/2017 Spot Bond				100.00000	0.00000	100.69973				0.00	0	30,000,000
Total MBF042 SPOT										0.00	0	30,000,000
Total For MBF042										0.00	0	30,000,000
MBF04I On 13/04/2018 Spot Bond				100.00000	0.00000	101.30002				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04I On 17/08/2018 Spot Bond				100.00000	0.00000	100.52765				0.00	0	1,500,000,000
Total MBF046 SPOT										0.00	0	1,500,000,000
Total For MBF046										0.00	0	1,500,000,000
MBF04I On 07/06/2019 Spot Bond				100.00000	0.00000	99.69042				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04I On 13/03/2017 Spot Bond				100.00000	0.00000	99.81627				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	99.68294				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	100.43950				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	100.46403				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	22.31623	100.00000	22.24656				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	101.56447				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	97.57432	2.30000	104.45949				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	99.46529				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	101.53256				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	62.69195	100.00000	62.54008				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	41.82563	100.00000	41.72430				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	41.89295	100.00000	41.79147				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	40.20071	100.00000	40.10332				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP33 On 17/02/2017 Spot Bond			100.00000	83.63636	100.00000	83.44671				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	100.90077				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			9.41000	102.66215	9.41000	102.63636				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	105.90947	8.00000	105.88678				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.46000	102.23020	9.46000	102.20438				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.47587	8.91000	103.45122				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	103.64482				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	101.49346				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	101.54941				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			8.71500	103.57780	8.71500	103.55325				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			9.43000	101.39049	9.43000	101.36510				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.28000	100.59853	10.28000	100.57113				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.81441			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.27500	102.10381	10.27500	102.07567			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			9.64000	101.73569	9.64000	101.70952			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	102.17687			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.15500	104.18314	10.15500	104.37606			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	99.48418			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			12.07000	95.61532	12.07000	96.57767			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.42000	100.23798	11.42000	98.32433			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	98.92473	100.00000	98.65952			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			9.34000	101.65596	9.34000	101.63061			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			9.34000	102.12171	9.34000	102.09638			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	98.26234	100.00000	98.00908			0.00	0	0
Total MTN05U SPOT									0.00	0	0
Total For MTN05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN06 On 22/03/2017 Spot Bond			100.00000	75.08446	100.00000	74.94200			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	66.57089	100.00000	66.40963			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	18.40995	100.00000	18.35248			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	24.45694	100.00000	24.40282			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	9.28822	100.89771	9.26554			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	9.39223	100.61875	9.36936			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.84594			0.00	80,489,700	26,829,900
Total N5B23 SPOT									0.00	80,489,700	26,829,900
Total For N5B23									0.00	80,489,700	26,829,900
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.86696			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	102.09601			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	112.21518			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	12.97479	100.00000	12.94335			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.87879	100.00000	13.84517			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.47000	92.54586	10.47000	92.52019			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.05500	100.35411	10.05500	100.32721			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			10.34000	105.50467	10.34000	99.57938			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			10.82000	105.32516	10.82000	99.12223			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.76000	99.56905	9.76000	99.54328			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			10.16500	101.55408	10.16500	101.52672			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	104.35154	9.38000	104.32555			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			10.09000	102.64477	10.09000	102.61732			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	100.58014			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			9.96500	99.28323	9.96500	99.27279			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			10.20500	94.81916	10.20500	94.79352			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	100.64084			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			11.03000	92.04102	11.03000	92.01417			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17/ On 22/04/2026 Spot Bond			11.20000	96.44769	11.20000	96.41898			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	100.17280			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18/ On 01/06/2020 Spot Bond			9.90500	100.45268	9.90500	100.42615		1,981,000,000,000.00	200,000,000	200,000,000	321,000,000
Total NBK18A SPOT								1,981,000,000,000.00	200,000,000	200,000,000	321,000,000
Total For NBK18A								1,981,000,000,000.00	200,000,000	200,000,000	321,000,000
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.67835			0.00	0	1,000,000,000
Total NBK18B SPOT									0.00	0	1,000,000,000
Total For NBK18B									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK19/ On 01/06/2022 Spot Bond			10.35500	99.48959	10.35500	99.46215				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	101.42897				0.00	2,000,000,000	1,000,000,000
Total NBK19B SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBK19B										0.00	2,000,000,000	1,000,000,000
NBK20/ On 01/06/2026 Spot Bond			10.92000	99.40475	10.92000	99.37587				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	99.58227				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			11.47000	96.18428	11.47000	96.15514				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.52438				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			9.52000	105.51385	9.52000	105.48720				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	100.47057				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			11.12000	100.69246	11.12000	100.66285				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	100.43790				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			11.37000	100.51496	11.37000	100.48476				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	100.61644				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25/ On 17/02/2023 Spot Bond			10.33000	102.09198	10.33000	102.06403			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	100.56271			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	14.27984	100.00000	14.24840			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	101.17569			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			11.01000	104.39219	11.01000	104.36178			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	100.10398			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			10.34000	105.16627	10.34000	99.30502			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.41380			0.00	2,000,000,000	1,000,000,000
Total NBK28B SPOT									0.00	2,000,000,000	1,000,000,000
Total For NBK28B									0.00	2,000,000,000	1,000,000,000
NBK29/ On 31/07/2026 Spot Bond			10.82000	105.22180	10.82000	99.04365			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	100.39219			0.00	1,000,000,000	500,000,000
Total NBK29B SPOT									0.00	1,000,000,000	500,000,000
Total For NBK29B									0.00	1,000,000,000	500,000,000
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.45257			0.00	1,600,000,000	800,000,000
Total NBK30B SPOT									0.00	1,600,000,000	800,000,000
Total For NBK30B									0.00	1,600,000,000	800,000,000
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.47613			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.24007				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	100.81295				0.00	2,000,000,000	1,000,000,000
Total NBK33B SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBK33B										0.00	2,000,000,000	1,000,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.66085				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	100.67483				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.69213				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	100.82543				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	100.85746				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.34000	105.17964	9.34000	105.15356				0.00	0	600,000,000
Total NBK3A SPOT										0.00	0	600,000,000
Total For NBK3A										0.00	0	600,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	19.04289	100.00000	19.00098				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			11.59500	40.93294	11.59500	40.92067				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	100.89990				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	101.26076				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	100.53601			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	101.88271			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	101.72736			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	100.89652			0.00	0	0
Total NCLN81 SPOT									0.00	0	0
Total For NCLN81									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.97197			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	10.50047	100.00000	10.47503			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	10.50047	100.00000	10.47503			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			10.76500	104.38168	10.76500	104.35195			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	101.96146			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			10.80000	103.26473	10.80000	103.23522			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	101.97197			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	101.79969			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	101.79977			0.00	0	0
Total NCLN89 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 NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.98868				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	102.00969				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	100.06860				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	101.38783				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.86632				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	101.46089				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	101.17234				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	99.20702				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			10.98000	101.82804	10.98000	103.19907				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.50248				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	101.47733				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	101.36705				0.00	0	0
Total NED18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.97269				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.82500	101.66073	11.82500	100.38024				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	101.32222				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	115.33706	9.44500	115.30814				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	100.53051				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.81600	10.00000	111.78700				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	104.22738	13.50000	104.19018				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	99.87677				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			2.30000	182.77614	2.30000	182.72961				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			2.73000	104.35271	2.73000	118.91345				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	201.55475	3.45000	201.50345				0.00	0	0
Total NILB12 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 NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.12000	115.46342	3.12000	115.43153				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			3.39000	158.56762	3.39000	151.13345				0.00	0	1,000,000,000
Total NILB14 SPOT										0.00	0	1,000,000,000
Total For NILB14										0.00	0	1,000,000,000
NILB15 On 31/03/2028 Spot Bond			3.46000	160.33540	3.46000	160.31944				0.00	0	26,247,724,800
Total NILB15 SPOT										0.00	0	26,247,724,800
Total For NILB15										0.00	0	26,247,724,800
NMP20 On 24/07/2020 Spot Bond			9.32500	101.17849	9.32500	101.15344				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	63.91128	100.00000	63.78476				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			9.95500	101.89458	9.95500	101.86736				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	100.32408				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	100.31843				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	100.47629				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	100.33193				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	100.31232				0.00	0	0
Total NQ1A22 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 NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.15500	101.89720	10.15500	101.86944				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	100.32973				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	100.32597				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	100.35109				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.35500	101.89985	10.35500	101.87155				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	100.33350				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	100.33540				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	100.36724				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	100.40474				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	100.34104				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	100.37908				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			9.23500	109.20450	9.23500	109.17757				0.00	0	0
Total NRA018 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 NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			10.09000	113.98373	10.09000	113.95324				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			2.19500	183.13772	2.19500	183.09163				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			11.74000	106.50461	11.74000	106.47142				0.00	0	2,490,000,000
Total NRA028 SPOT										0.00	0	2,490,000,000
Total For NRA028										0.00	0	2,490,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	15.22508	100.00000	15.19138				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.93128				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	100.11882				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	100.06031				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	101.01924				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.19255				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	100.23562				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	18.51098	100.00000	18.46614				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	100.31996				0.00	0	0
Total OML02 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 OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.47500	99.27039	10.47500	99.24285				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	102.18245				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			10.68500	99.43030	10.68500	101.83264				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.27000	100.95104	11.27000	100.92098				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			12.02000	98.04480	12.02000	99.45972				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	99.74316				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.26000	98.22563	11.26000	98.19639				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			11.92000	96.66124	11.92000	96.63083				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	111.81600	10.00000	111.78700				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	100.00000				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	100.00000				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	99.95422				0.00	0	0
Total PMM24 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 PMM24									0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	99.95552			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	100.73660			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	100.24032			0.00	0	0
Total PMM27 SPOT									0.00	0	0
Total For PMM27									0.00	0	0
PMM28 On 02/03/2017 Spot Bond			100.00000	67.65799	100.00000	67.40741		300,000,000,000,000.00	13,000,000,000	6,500,000,000	
Total PMM28 SPOT								10,000,000,000,000.00	13,000,000,000	6,500,000,000	
Total For PMM28								10,000,000,000,000.00	13,000,000,000	6,500,000,000	
PMM29 On 04/09/2017 Spot Bond			100.00000	49.02291	100.00000	48.86817		780,000,000,000,000.00	17,800,000,000	11,900,000,000	
Total PMM29 SPOT								10,000,000,000,000.00	17,800,000,000	11,900,000,000	
Total For PMM29								10,000,000,000,000.00	17,800,000,000	11,900,000,000	
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	96.61717		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	100.66827		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	102.15563	10.01500	102.13636		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	100.96396		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	100.98556		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	101.07840		0.00	0	0	
Total PRE1C1 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 PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.09997				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	44.10094	9.01000	44.09033				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			7.48500	99.81578	7.48500	99.79535			654,263,101,500,000.00	87,409,900,000	12,270,900,000	
Total R159 SPOT									54,263,101,500,000.00	87,409,900,000	12,270,900,000	
Total For R159									54,263,101,500,000.00	87,409,900,000	12,270,900,000	
R159P On 15/09/2016 Spot Bond			7.31500	99.81995	7.31500	99.79999				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			8.98000	112.25220	9.02000	111.94269			031,110,965,148,000.00	2,898,787,412,600	1,804,978,588,700	
Total R186 SPOT									31,110,965,148,000.00	898,787,412,600	304,978,588,700	
Total For R186									31,110,965,148,000.00	898,787,412,600	304,978,588,700	
R187P On 21/12/2026 Spot Bond			8.93000	40.70008	8.93000	40.69037				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	37.61916	8.85000	37.61026				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			1.79000	299.37486	1.79000	299.30280			27,617,358,680,000.00	15,428,692,000	34,616,957,000	
Total R197 SPOT									27,617,358,680,000.00	15,428,692,000	34,616,957,000	
Total For R197									27,617,358,680,000.00	15,428,692,000	34,616,957,000	
R202 On 07/12/2033 Spot Bond			1.93000	246.64490	1.93000	246.58457			4,813,873,936,000.00	2,494,235,200	254,308,476,400	
Total R202 SPOT									4,813,873,936,000.00	2,494,235,200	254,308,476,400	
Total For R202									4,813,873,936,000.00	2,494,235,200	254,308,476,400	
R2023 On 28/02/2023 Spot Bond			8.68000	95.58765	8.69000	95.51779			024,311,056,948,000.00	463,630,306,100	815,871,800,000	
Total R2023 SPOT									24,311,056,948,000.00	463,630,306,100	315,871,800,000	
Total For R2023									24,311,056,948,000.00	463,630,306,100	315,871,800,000	
R203 On 15/09/2017 Spot Bond			7.76000	100.27601	7.78000	100.23582			405,901,704,000,000.00	181,172,900,000	747,846,700,000	
Total R203 SPOT									15,901,704,000,000.00	181,172,900,000	747,846,700,000	
Total For R203									15,901,704,000,000.00	181,172,900,000	747,846,700,000	
R2030 On 31/01/2030 Spot Bond			9.38500	90.35026	9.38500	90.32774			948,715,466,000,000.00	1,273,171,600,000	993,993,301,300	
Total R2030 SPOT									18,715,466,000,000.00	273,171,600,000	393,993,301,300	

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 R2030									18,715,466,000,000.00	273,171,600,000	393,993,301,300
R2032 On 31/03/2032 Spot Bond			9.47500	93.70454	9.47500	93.68083			194,679,145,000,000.00	442,710,200,000	371,920,600,000
Total R2032 SPOT									14,679,145,000,000.00	442,710,200,000	371,920,600,000
Total For R2032									14,679,145,000,000.00	442,710,200,000	371,920,600,000
R2035 On 28/02/2035 Spot Bond			9.55500	94.29486	9.55500	94.27055			527,698,164,900,000.00	369,199,180,000	336,200,400,000
Total R2035 SPOT									17,698,164,900,000.00	369,199,180,000	336,200,400,000
Total For R2035									17,698,164,900,000.00	369,199,180,000	336,200,400,000
R2037 On 31/01/2037 Spot Bond			9.62500	90.86793	9.62500	90.84473			467,734,500,000,000.00	256,388,000,000	610,579,200,000
Total R2037 SPOT									17,734,500,000,000.00	256,388,000,000	610,579,200,000
Total For R2037									17,734,500,000,000.00	256,388,000,000	610,579,200,000
R204 On 21/12/2018 Spot Bond			7.97500	101.71541	8.01000	101.62158			194,444,518,540,000.00	400,557,306,400	635,358,019,800
Total R204 SPOT									14,444,518,540,000.00	400,557,306,400	635,358,019,800
Total For R204									14,444,518,540,000.00	400,557,306,400	635,358,019,800
R2040 On 31/01/2040 Spot Bond			9.65500	94.85080	9.65500	94.82649			499,399,928,000,000.00	466,017,600,000	489,350,900,000
Total R2040 SPOT									19,399,928,000,000.00	466,017,600,000	489,350,900,000
Total For R2040									19,399,928,000,000.00	466,017,600,000	489,350,900,000
R2044 On 31/01/2044 Spot Bond			9.68000	91.97648	9.68000	91.95285			146,221,528,000,000.00	221,717,100,000	737,200,000,000
Total R2044 SPOT									16,221,528,000,000.00	221,717,100,000	737,200,000,000
Total For R2044									16,221,528,000,000.00	221,717,100,000	737,200,000,000
R2048 On 28/02/2048 Spot Bond			9.64500	91.34049	9.64500	91.31671			655,857,548,000,000.00	482,722,400,000	1,189,110,100,000
Total R2048 SPOT									15,857,548,000,000.00	482,722,400,000	189,110,100,000
Total For R2048									15,857,548,000,000.00	482,722,400,000	189,110,100,000
R207 On 15/01/2020 Spot Bond			8.25000	98.14893	8.27500	98.05659			984,915,300,000,000.00	846,656,400,000	579,529,486,200
Total R207 SPOT									14,915,300,000,000.00	846,656,400,000	579,529,486,200
Total For R207									14,915,300,000,000.00	846,656,400,000	579,529,486,200
R208 On 31/03/2021 Spot Bond			8.43500	96.64733	8.45500	96.55388			072,869,390,590,000.00	482,853,514,000	561,687,771,000
Total R208 SPOT									12,869,390,590,000.00	482,853,514,000	561,687,771,000
Total For R208									12,869,390,590,000.00	482,853,514,000	561,687,771,000
R209 On 31/03/2036 Spot Bond			9.46500	74.30187	9.51500	73.94064			889,134,133,325,000.00	1,467,420,405,000	1,042,326,700,000
Total R209 SPOT									19,134,133,325,000.00	467,420,405,000	1,042,326,700,000
Total For R209									19,134,133,325,000.00	467,420,405,000	1,042,326,700,000
R210 On 31/03/2028 Spot Bond			1.90000	186.88590	1.90000	186.84037			1,550,799,760,000.00	816,210,400	113,741,594,800
Total R210 SPOT									1,550,799,760,000.00	816,210,400	113,741,594,800
Total For R210									1,550,799,760,000.00	816,210,400	113,741,594,800
R211 On 31/01/2017 Spot Bond			2.25000	139.88249	2.25000	139.84710			21,165,075,000,000.00	9,406,700,000	26,512,665,100
Total R211 SPOT									1,165,075,000,000.00	9,406,700,000	26,512,665,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211									21,165,075,000,000.00	9,406,700,000	26,512,665,100
R212 On 31/01/2022 Spot Bond			1.81000	146.18586	1.81000	146.15061			53,685,817,768,000.00	29,660,672,800	176,655,152,700
Total R212 SPOT									53,685,817,768,000.00	29,660,672,800	176,655,152,700
Total For R212									53,685,817,768,000.00	29,660,672,800	176,655,152,700
R213 On 28/02/2031 Spot Bond			9.35500	81.63644	9.39500	81.34453			325,382,936,384,500.00	889,939,383,900	881,127,638,800
Total R213 SPOT									5,382,936,384,500.00	889,939,383,900	381,127,638,800
Total For R213									5,382,936,384,500.00	889,939,383,900	381,127,638,800
R214 On 28/02/2041 Spot Bond			9.60500	71.02949	9.60500	71.01108			474,303,870,364,000.00	257,605,816,800	769,879,100,000
Total R214 SPOT									4,303,870,364,000.00	257,605,816,800	769,879,100,000
Total For R214									4,303,870,364,000.00	257,605,816,800	769,879,100,000
R230C On 15/09/2016 Spot Bond			7.31500	99.81995	7.31500	99.79999			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			7.36500	97.90591	7.36500	97.88658			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.85000	94.10120	7.85000	94.08140			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	90.49106	7.90000	90.47191			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	86.47049	8.29000	86.45130			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	83.06546	8.27000	83.04707			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	79.80984	8.25000	79.79221			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	76.67233	8.24000	76.65541			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	72.83931	8.54000	72.82267			0.00	0	0
Total R337C 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 R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.52000	69.91395	8.52000	69.89801				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	66.64285	8.65500	66.62742				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	63.97575	8.62500	63.96099				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	61.43307	8.59500	61.41895				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	59.00843	8.56500	58.99491				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			8.52500	56.73275	8.52500	56.71981				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	54.56578	8.48500	54.55339				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	49.88565	9.13000	49.87348				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	47.85933	9.09000	47.84771				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	45.93291	9.05000	45.92181				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	44.10094	9.01000	44.09033				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	42.35828	8.97000	42.34812				0.00	0	0
Total R349C 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 R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			8.93000	40.70008	8.93000	40.69037			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	39.12180	8.89000	39.11251			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	37.61916	8.85000	37.61026			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	102.90081			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	102.02236			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	92.30749	100.00000	92.08235			0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	92.30749	100.00000	92.08235			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	99.81978			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	59.79742	100.00000	59.65255			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	56.96633	100.00000	56.82833			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	67.79414	100.00000	67.62991			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	98.92473	100.00000	98.65951			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	32.84778	100.00000	32.76821			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RCSC3 On 18/10/2016 Spot Bond			100.00000	93.96284	100.00000	93.73253			0.00	0	0
Total RCSC3U SPOT									0.00	0	0
Total For RCSC3U									0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	60.83053	100.00000	60.66843			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	9.67689	100.00000	9.64886			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	28.08507	100.00000	28.01023			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	20.35825	100.00000	20.30399			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	12.66888	100.00000	12.63512			0.00	0	0
Total RDF05U SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For RDF05U									10,000,000,000,000.00	20,000,000,000	20,000,000,000
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.83847			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	100.42503			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	100.15206			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	101.91541			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	101.43288			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	100.06368			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.73869				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	102.18630				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	100.06568				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	100.06492				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	100.94363				0.00	0	0
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	100.35340				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	29.31862	100.00000	29.24759				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	100.35905				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	100.33067				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	100.65121				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	102.02261				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	102.06393				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.47855				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RES011: On 02/03/2018 Spot Bond			100.00000	38.25099	100.00000	38.15731				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021: On 02/03/2019 Spot Bond			100.00000	20.24259	100.00000	20.19301				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031: On 02/03/2020 Spot Bond			100.00000	12.90016	100.00000	12.86857				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041: On 02/03/2021 Spot Bond			100.00000	9.97351	100.00000	9.94908				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15: On 12/11/2017 Spot Bond				100.00000	0.00000	100.96284				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	100.77838				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	99.91223				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	101.21521				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	100.22546				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	99.95322				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	101.31720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	101.35247				0.00	0	0
Total RES33 SPOT										0.00	0	0
Total For RES33										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	100.27268				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	100.27620				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	95.45503				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	102.37980				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	88.60497				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	102.49539	12.35000	102.46202				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	18.44269	100.00000	18.39802				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	21.28235	100.00000	21.23023				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	92.17172	100.00000	91.93955				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	15.89252	100.00000	15.85402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	84.82360	100.00000	84.63170			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	105.32792			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	61.06859			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			9.99000	103.66393	9.99000	103.63632		4,995,000,000,000.00	500,000,000	250,000,000	
Total RW21 SPOT								4,995,000,000,000.00	500,000,000	250,000,000	
Total For RW21								4,995,000,000,000.00	500,000,000	250,000,000	
RW23 On 10/12/2023 Spot Bond			10.43000	97.65222	10.43000	97.62510			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			11.10500	96.74299	11.10500	96.71443			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			8.66500	103.46949	8.66500	103.44539			0.00	0	0
Total SBK12 SPOT								0.00	0	0	
Total For SBK12								0.00	0	0	
SBK12 On 25/11/2020 Spot Bond			10.00000	111.81600	10.00000	111.78700			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	100.46641			0.00	3,000,000,000	1,500,000,000
Total SBK13 SPOT								0.00	3,000,000,000	1,500,000,000	
Total For SBK13								0.00	3,000,000,000	1,500,000,000	
SBK14 On 01/12/2017 Spot Bond			9.88000	102.28113	9.88000	102.25418			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	101.27448			0.00	1,000,000,000	500,000,000
Total SBK15 SPOT								0.00	1,000,000,000	500,000,000	
Total For SBK15								0.00	1,000,000,000	500,000,000	
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	99.12749			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.07647				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.07675				0.00	1,888,360,000	944,180,000
Total SBK18 SPOT										0.00	1,888,360,000	944,180,000
Total For SBK18										0.00	1,888,360,000	944,180,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.11028				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	101.16473				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.86670				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.35820				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.29000	100.19071	12.29000	100.15824				0.00	0	1,915,000,000
Total SBK23 SPOT										0.00	0	1,915,000,000
Total For SBK23										0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.85122				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	12.16088	100.00000	12.13142				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	101.34893				0.00	300,000,000	600,000,000
Total SBK25 SPOT										0.00	300,000,000	600,000,000
Total For SBK25										0.00	300,000,000	600,000,000
SBK26 On 25/04/2021 Spot Bond			12.19500	104.63969	12.19500	104.60585				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			9.61000	101.65613	9.61000	101.63007		11,532,000,000,000.00		0.00	1,200,000,000	2,720,000,000

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 SBK9 SPOT									11,532,000,000,000.00	1,200,000,000	2,720,000,000
Total For SBK9									11,532,000,000,000.00	1,200,000,000	2,720,000,000
SBN33 On 15/09/2017 Spot Bond			9.18000	98.91297	9.18000	98.88884			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	100.04742			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	101.59267			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			8.67000	104.28035	8.67000	104.25629			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	102.19471			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	102.73045			0.00	26,000,000,000	13,000,000,000
Total SBS18 SPOT									0.00	26,000,000,000	13,000,000,000
Total For SBS18									0.00	26,000,000,000	13,000,000,000
SBS19 On 23/06/2021 Spot Bond			9.89000	103.14289	9.89000	103.11569		1,384,600,000,000.00	140,000,000	70,000,000	
Total SBS19 SPOT								1,384,600,000,000.00	140,000,000	70,000,000	
Total For SBS19								1,384,600,000,000.00	140,000,000	70,000,000	
SBS20 On 15/05/2026 Spot Bond			10.53000	100.21078	10.53000	100.18284		0.00	0	0	
Total SBS20 SPOT								0.00	0	0	
Total For SBS20								0.00	0	0	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.65481		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.63391		0.00	139,200,000	46,400,000	
Total SBS23 SPOT								0.00	139,200,000	46,400,000	
Total For SBS23								0.00	139,200,000	46,400,000	
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.83276		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			9.42500	101.20319	9.42500	101.17786		0.00	0	54,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS25 SPOT										0.00	0	54,400,000
Total For SBS25										0.00	0	54,400,000
SBS26l On 28/02/2017 Spot Bond			100.00000	67.59259	100.00000	67.46765				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			10.59000	98.12623	10.59000	98.09872				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	101.05441				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.10000	101.03508	9.10000	101.01052				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			10.73000	87.25158	10.73000	87.22679				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	99.38755				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			10.64000	96.86441	10.64000	96.83697				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.63533				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	101.82475				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			10.82000	100.88357	10.82000	100.85469				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	101.17517				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	100.84897				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.32500	96.97817	9.32500	96.95416				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			10.39000	93.77873	10.39000	93.75292				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.76500	93.61373	10.76500	93.58705				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.22500	96.19160	10.22500	96.16553				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	100.83084				0.00	1,000,000,000	500,000,000
Total SBS40 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS40										0.00	1,000,000,000	500,000,000
SBS41 On 12/11/2022 Spot Bond			10.33000	101.57346	10.33000	101.54566				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			10.43000	104.57328	10.43000	104.54440				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.56000	105.09083	10.56000	105.06144				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	100.63921				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	101.02778				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			9.89000	104.18090	9.89000	104.15357				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	100.53351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.09000	116.91163	3.09000	276.63070				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			3.25000	138.00187	3.25000	139.28743				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	99.66794	100.00000	99.45457				0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	99.66794	100.00000	99.45457				0.00	0	0
Total SBSI12/R211 SPOT										0.00	0	0
Total For SBSI12/R211										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.48000	200.78089	3.48000	201.29100				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	47.68388	100.00000	47.56836				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.97918				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	101.35114				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHF01 On 15/12/2016 Spot Bond			100.00000	97.61273	100.00000	97.35450				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				180.70698	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			3.90000	123.88337	3.90000	138.92603				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	102.76393	6.50000	102.74597				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	99.99272				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	102.53306				0.00	120,000,000	40,000,000
Total SHS04 SPOT										0.00	120,000,000	40,000,000
Total For SHS04										0.00	120,000,000	40,000,000
SHS05 On 29/06/2017 Spot Bond			9.28000	101.22103	9.28000	101.19595				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000
Total For SHS05										0.00	0	10,000,000,000
SHS05/ On 29/06/2017 Spot Bond			8.75000	101.62763	8.75000	101.60385				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	100.71645				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	83.14351	100.00000	82.95455				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	111.81600	10.00000	111.78700				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	99.83837				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.96085				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS17U On 30/09/2016 Spot Bond			100.00000	96.31098	100.00000	96.06402				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18U On 30/11/2016 Spot Bond			100.00000	82.77896	100.00000	82.59542				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			9.38000	100.62806	9.38000	100.60299				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	100.76982				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	101.68974				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	101.74518				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.35500	100.20468	10.35500	100.17705				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	101.74518				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	101.94800				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29U On 03/12/2018 Spot Bond			100.00000	20.64393	100.00000	20.59336				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			9.76500	98.66739	9.76500	98.64184				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.55384			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			9.18000	103.02892	9.18000	103.00379			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	101.48986			0.00	0	10,000,000
Total SNT02 SPOT									0.00	0	10,000,000
Total For SNT02									0.00	0	10,000,000
SNT03 On 12/04/2023 Spot Bond			11.39000	48.14600	11.39000	106.39917			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
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	100.13340			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.52036			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.33072			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	100.33825			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	100.33242			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	100.34239			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.13143			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.89413			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.23821			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			10.18500	96.84535	10.18500	96.81907			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
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	100.09569			0.00	150,000,000	50,000,000
Total SSN001 SPOT									0.00	150,000,000	50,000,000
Total For SSN001									0.00	150,000,000	50,000,000
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	101.83704			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	101.07579			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			10.02500	91.15583	10.02500	91.13148			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN005 On 31/03/2021 Spot Bond			10.02500	91.15583	10.02500	91.13148			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.69500	94.16209	9.69500	94.13787			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	101.95098			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			8.66000	99.40885	8.66000	99.38595			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			2.75000	118.31247	2.75000	118.73206			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	98.41049	9.61500	98.38524			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN01: On 26/08/2018 Spot Bond			8.50000	100.15810	8.50000	100.22882				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			11.04000	98.90226	11.04000	98.87322				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.26500	69.99425	11.26500	69.97306				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.15757				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.18109				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.80846				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	95.09517				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	99.94513				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.30183				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	102.03097				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	100.07166				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	100.49037				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	101.01036				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	100.10115				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	102.10381	9.55000	101.04479				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN03 On 16/08/2019 Spot Bond				100.00000	0.00000	100.47899				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SY1307 On 12/09/2016 Spot Bond				100.00000	0.00000	99.85324				0.00	0	0
Total SY1307 SPOT										0.00	0	0
Total For SY1307										0.00	0	0
SY1308 On 16/09/2016 Spot Bond				100.00000	0.00000	99.76918				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	99.07616				0.00	0	0
Total SY1312 SPOT										0.00	0	0
Total For SY1312										0.00	0	0
SY1314 On 03/11/2016 Spot Bond				100.00000	0.00000	98.75421				0.00	11,880,000,000	5,940,000,000
Total SY1314 SPOT										0.00	11,880,000,000	5,940,000,000
Total For SY1314										0.00	11,880,000,000	5,940,000,000
SY1315 On 16/11/2016 Spot Bond				100.00000	0.00000	98.48355				0.00	0	0
Total SY1315 SPOT										0.00	0	0
Total For SY1315										0.00	0	0
SY1316 On 28/11/2016 Spot Bond				100.00000	0.00000	98.20316				0.00	0	0
Total SY1316 SPOT										0.00	0	0
Total For SY1316										0.00	0	0
SY1317 On 26/09/2016 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0
Total SY1317 SPOT										0.00	0	0
Total For SY1317										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SZ25 On 30/09/2025 Spot Bond			9.97000	98.19542	9.97000	98.16931				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	100.33636				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	100.34955				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			9.92500	91.79407	9.92500	98.11252				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	100.33316				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	100.34682				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			9.82500	103.89350	9.82500	102.36146				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	100.32021				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.33316				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	100.34608				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			9.92500	101.67336	9.92500	101.64660				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	100.34391				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.35324				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			9.87500	99.98076	9.87500	99.95457				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	99.93810				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	101.71974				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	101.33365				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.46163				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	101.49306				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	100.45496				0.00	14,000,000,000	3,500,000,000
Total TFS137 SPOT										0.00	14,000,000,000	3,500,000,000
Total For TFS137										0.00	14,000,000,000	3,500,000,000
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.90429				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	100.16920				0.00	0	2,488,651,800
Total TFS139 SPOT										0.00	0	2,488,651,800
Total For TFS139										0.00	0	2,488,651,800
TFS140 On 28/10/2016 Spot Bond				100.00000	0.00000	100.83877				0.00	0	0
Total TFS140 SPOT										0.00	0	0
Total For TFS140										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.37250				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	101.04902	7.83000	101.02794				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.19946				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	93.92179	7.39000	100.97093				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	101.19946				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	94.10209	7.16000	100.94111				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.26454				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.25923				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.38665				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.36941				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.88966			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.83021			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.16490			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.20742			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.16775	8.73000	101.14426			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.99073			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.19945			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			10.01000	84.61216	10.01000	98.05835			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.88064			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	101.19945			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	101.26719			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	101.25258			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B On 18/07/2041 Spot Bond				100.00000	0.00000	101.24727				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	101.38398				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	101.37868				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	101.33224				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	101.79712				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	101.80241				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	101.77597				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.33259				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.34202				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			9.87500	100.36163	9.87500	98.59384				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	100.33636				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	100.34955				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A6 On 21/08/2019 Spot Bond			9.78500	97.23252	9.78500	97.20728			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	100.33448			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	100.34955			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			9.89500	84.97957	9.89500	96.34931			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	100.36650			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	100.36650			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	100.36650			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	100.36650			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.39658			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.39658			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.39658			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.39621			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.51832				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	100.51832				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	100.66188				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	100.51608				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	100.32770				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	100.33600				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	100.34947				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			10.02500	98.24080	10.02500	98.11328				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.32808				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.33637				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	99.79832				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.91500	101.19537	9.91500	99.46898				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0

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: On 21/08/2018 Spot Bond				100.00000	0.00000	100.32021				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.36640				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.36677				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.36636				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.35899				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 25/07/2020 Spot Bond				100.00000	0.00000	100.36527				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.39269				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.39569				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.38475				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	100.39209				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	100.41332				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	100.51615				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.51615				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	100.51241				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	100.50698				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	100.52360				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	101.16092				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	101.22070				0.00	1,700,000,000	850,000,000
Total TH9A12 SPOT										0.00	1,700,000,000	850,000,000
Total For TH9A12										0.00	1,700,000,000	850,000,000
THE8A On 18/04/2036 Spot Bond			101.06155	6.52118	101.06155	6.50523				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 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
THE8A3 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total 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	101.30037			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	101.46619			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	101.84334			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.99500	91.93004	9.99500	91.86860			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	17.24501	100.00000	17.21238			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	111.81600	10.00000	111.78700			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			8.67500	103.50339	8.67500	103.47951		168,295,000,000,000.00	19,400,000,000	41,661,557,282	
Total TN17 SPOT								168,295,000,000,000.00	19,400,000,000	41,661,557,282	
Total For TN17								168,295,000,000,000.00	19,400,000,000	41,661,557,282	
TN17/R: On 14/11/2017 Spot Bond			100.00000	46.56202	100.00000	46.45953		0.00	0	0	
Total TN17/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 TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.86000	107.01577	9.86000	106.98779			284,192,808,000,000.00	28,822,800,000	39,612,400,000
Total TN20 SPOT									14,192,808,000,000.00	28,822,800,000	39,612,400,000
Total For TN20									14,192,808,000,000.00	28,822,800,000	39,612,400,000
TN20/R On 17/09/2020 Spot Bond			100.00000	18.78133	100.00000	18.74000			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	4.01081	100.00000	4.00109			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.41500	105.49009	10.41500	105.46099			83,320,000,000.00	8,000,000	21,234,000,000
Total TN23 SPOT									83,320,000,000.00	8,000,000	21,234,000,000
Total For TN23									83,320,000,000.00	8,000,000	21,234,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.42952	100.00000	14.39776			5,000,000,000,000.00	50,000,000	50,000,000
Total TN23/R2023 SPOT									5,000,000,000,000.00	50,000,000	50,000,000
Total For TN23/R2023									5,000,000,000,000.00	50,000,000	50,000,000
TN25 On 19/08/2025 Spot Bond			11.04500	91.80887	11.04500	91.78206			0.00	0	26,980,000,000
Total TN25 SPOT									0.00	0	26,980,000,000
Total For TN25									0.00	0	26,980,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.94810	100.00000	9.92621			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			11.07000	89.02296	11.07000	88.99690			0.00	0	14,600,000,000
Total TN27 SPOT									0.00	0	14,600,000,000
Total For TN27									0.00	0	14,600,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.47739	100.00000	11.45213			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.45500	97.67991	11.45500	97.65018			312,170,082,646,500.00	27,251,862,300	21,000,000,000
Total TN30 SPOT									12,170,082,646,500.00	27,251,862,300	21,000,000,000
Total For TN30									12,170,082,646,500.00	27,251,862,300	21,000,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	125.19027	8.00000	125.16344			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			11.72500	96.60173	11.72500	96.57167			0.00	0	800,000,000
Total TN40 SPOT									0.00	0	800,000,000

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 TN40										0.00	0	800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.38483	10.75000	104.35497				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	100.42069				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	100.59921				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	100.42135				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	100.68369				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.52016				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	100.53148				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	100.54843				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	111.81600	10.00000	111.78700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.49471				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	101.49194				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	101.33448				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	100.14244				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			9.95500	101.00479	9.95500	100.97813				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.16611	10.00000	100.13841				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.16197	9.75000	100.13496				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.16137	100.00000	10.13430				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.99402				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	102.08696				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			10.17500	100.47498	10.17500	100.44774				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	100.68637				0.00	0	0
Total TRA2A4 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 TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	100.71701				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			9.97500	98.37427	9.97500	100.04609				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	102.23439				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	100.78615				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	102.52920				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	100.89756				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	103.20916				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	101.09743				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA1: On 14/06/2024 Spot Bond				100.00000	0.00000	101.95094				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	102.05306				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	7.57398	100.00000	9.41656				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	8.06376	100.00000	10.02746				0.00	0	0
Total TRAA4U 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 TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.10979				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	8.35764	100.00000	10.39400				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	102.12114				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	8.60253	100.00000	10.69945				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	102.43878				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	11.59021	100.00000	14.42593				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	103.14175				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	14.87177	100.00000	18.51896				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	18.75379	100.00000	18.70836				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	2.46323	100.00000	2.45726				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	99.80314				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	99.26748				0.00	0	0
Total TSP197 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 TSP197										0.00	0	0
TSP197 On 27/10/2016 Spot Bond				100.00000	0.00000	98.99145				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP198 On 24/11/2016 Spot Bond				100.00000	0.00000	98.37867				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	98.07540				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP200 On 02/02/2017 Spot Bond				100.00000	0.00000	96.69271				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP202 On 16/02/2017 Spot Bond				100.00000	0.00000	96.40422				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP203 On 01/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP204 On 02/03/2017 Spot Bond				100.00000	0.00000	95.95678				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP205 On 16/03/2017 Spot Bond				100.00000	0.00000	95.75092				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP206 On 28/04/2017 Spot Bond				100.00000	0.00000	94.72830				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP207 On 10/11/2016 Spot Bond				100.00000	0.00000	98.56883				0.00	0	0
Total TSP208 SPOT										0.00	0	0
Total For TSP208										0.00	0	0
TSP208 On 11/05/2017 Spot Bond				100.00000	0.00000	94.42760				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP209 On 25/05/2017 Spot Bond				100.00000	0.00000	94.10134				0.00	0	0
Total TSP210 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 TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	93.80372				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	97.69907				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	93.53818				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	97.36846				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	93.22331				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	97.05837				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	99.05564				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	92.63054				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	92.36486				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	19.22002	100.00000	19.17346				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	101.23442				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	100.85421				0.00	0	0
Total TWC172 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 TWC172										0.00	0	0
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	101.80391				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	101.60975				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	101.18408				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	100.90329				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	100.91910				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	100.83877				0.00	0	0
Total TWC188 SPOT										0.00	0	0
Total For TWC188										0.00	0	0
TWC18 On 11/11/2016 Spot Bond				100.00000	0.00000	100.45164				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	0.00000	100.39603				0.00	0	0
Total TWC190 SPOT										0.00	0	0
Total For TWC190										0.00	0	0
TWC19 On 14/11/2016 Spot Bond				100.00000	0.00000	100.40863				0.00	0	0
Total TWC191 SPOT										0.00	0	0
Total For TWC191										0.00	0	0
TWC19 On 16/11/2016 Spot Bond				100.00000	0.00000	100.36524				0.00	0	0
Total TWC192 SPOT										0.00	0	0
Total For TWC192										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	100.36557				0.00	0	0
Total TWC193 SPOT										0.00	0	0
Total For TWC193										0.00	0	0
TWC19 On 28/11/2016 Spot Bond				100.00000	0.00000	100.30079				0.00	0	0
Total TWC194 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 TWC194									0.00	0	0
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	100.30028			0.00	0	0
Total TWC195 SPOT									0.00	0	0
Total For TWC195									0.00	0	0
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	100.25782			0.00	0	0
Total TWC196 SPOT									0.00	0	0
Total For TWC196									0.00	0	0
TWC19 On 20/02/2017 Spot Bond				100.00000	0.00000	100.25955			0.00	0	0
Total TWC197 SPOT									0.00	0	0
Total For TWC197									0.00	0	0
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	100.21529			0.00	0	0
Total TWC198 SPOT									0.00	0	0
Total For TWC198									0.00	0	0
TWC20 On 02/12/2016 Spot Bond			100.00000	83.92496	100.00000	83.73970			0.00	0	0
Total TWC200 SPOT									0.00	0	0
Total For TWC200									0.00	0	0
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	100.10771			0.00	0	0
Total TWC201 SPOT									0.00	0	0
Total For TWC201									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.90500	102.94125	9.90500	102.91377		1,981,000,000,000.00	200,000,000	100,000,000	
Total UG21 SPOT								1,981,000,000,000.00	200,000,000	100,000,000	
Total For UG21								1,981,000,000,000.00	200,000,000	100,000,000	
UG26 On 09/03/2026 Spot Bond			9.91500	108.37325	9.91500	108.34476		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
VJA01L On 20/01/2023 Spot Bond			100.00000	8.35025	100.00000	8.33372		0.00	0	0	
Total VJA01U SPOT								0.00	0	0	
Total For VJA01U								0.00	0	0	
VJA02L On 20/04/2023 Spot Bond			100.00000	8.32325	100.00000	8.30309		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	8.63014	100.00000	8.60923		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	9.02656	100.00000	9.00469		0.00	0	0	
Total VJA04U 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 VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	8.68655	100.00000	8.65944				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.55478	100.00000	9.48706				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.16394	100.00000	8.14778				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.23011	100.00000	8.21018				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	8.41409	100.00000	8.39371				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	8.79212	100.00000	8.77082				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.46647	100.00000	8.44005				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	10.49231	100.00000	10.43948				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	100.00000				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	101.52286				0.00	0	0
Total VKC16 SPOT										0.00	0	0
Total For VKC16										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	32.93092	100.00000	32.85114				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	100.69304				0.00	0	0
Total VKE03 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 VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.68865				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	100.68321				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	99.93059				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	101.71756				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.85708	100.00000	7.84153				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.97693	100.00000	7.95762				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.79517	100.00000	9.77144				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.12517	100.00000	5.11276				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.51170	100.00000	8.48512				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	9.38756	100.00000	9.32103				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.67078	100.00000	7.65559				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.88380	100.00000	7.86471				0.00	0	0
Total VPB02U 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 VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.01145	100.00000	9.98719				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.89074	100.00000	4.87889				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.24138	100.00000	8.21564				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	9.16419	100.00000	9.09923				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00075	100.00000	0.00075				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			2.79000	243.03711	2.79000	242.97213				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.26500	102.95503	8.26500	102.93237				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	61.76981	100.00000	61.63384				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			8.56000	103.49655	8.56000	103.47298				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			8.90000	102.75712	8.90000	102.73281				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			9.17000	101.80484	9.17000	101.78003				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	13.21495	100.00000	13.18586				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			7.95500	78.73254	7.95500	78.71586			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	96.30607	100.00000	96.05263			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.59e+017	371,839,332,252	333,936,438,625
Total for SPOT :									1.59e+017	371,839,332,252	333,936,438,625
Total Futures									1.59e+017	371,839,400,710	333,937,101,049
Total Options									0.00	0	19,268
Grand Total:									1.59e+017	371,839,400,710	333,937,120,317