



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2016 Bond Future			10.14917	81.70273	10.16000	81.62996			0.00	0	6,771
ES33 On 03/11/2016 Bond Future			10.22005	79.44672	10.23108	79.37354			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.28914	81.00763	10.30032	80.93439			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.34548	78.88284	10.35694	78.80859			0.00	0	0
Total ES33 Future									0.00	0	15,560
ES33 On 04/08/2016 Bond Future	10.24	Call			534.44000	0.53444	607,210		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.24	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.25	Call			600.86000	0.60086	673,630		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.25	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Call			667.19000	0.66719	739,960		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Call			6,629.07000	6.62907	6,702,250		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			6,686.99000	6.68699	6,760,170		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Call			6,571.08000	6.57108	6,644,260		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2017	Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			1,862.22000	1.86222	1,935,460		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			1,925.31000	1.92531	1,998,550		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Call			1,988.32000	1.98832	2,061,560		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			1,298.38000	1.29838	1,372,630		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Call			1,171.95000	1.17195	1,246,200		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Call			1,235.20000	1.23520	1,309,450		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	15,560
ES42	On	04/08/2016	Bond Future			10.25906	86.62247	10.26987	86.53842			0.00	0	0
ES42	On	03/11/2016	Bond Future			10.32720	83.98884	10.33822	83.90420			0.00	0	8,777
ES42	On	02/02/2017	Bond Future			10.39143	85.63928	10.40260	85.55445			0.00	0	0
ES42	On	04/05/2017	Bond Future			10.44762	83.14295	10.45906	83.05696			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	04/08/2016	Bond Future			127.75225	127.75225	127.76536	127.76536			312,098,746.75	2,443	726
I2025	On	03/11/2016	Bond Future			130.16230	130.16230	130.17705	130.17705			317,986,498.90	2,443	3,106
Total I2025 Future												630,085,245.65	4,886	3,832
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			3,915.36000	3.91536	3,902,250		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			3,905.36000	3.90536	3,892,250		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			3,895.36000	3.89536	3,882,250		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			947.05000	0.94705	932,300		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			967.05000	0.96705	952,300		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			957.05000	0.95705	942,300		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												630,085,245.65	4,886	3,832
I2033	On	04/08/2016	Bond Future			107.65044	107.65044	107.66104	107.66104			0.00	0	531
I2033	On	03/11/2016	Bond Future			108.66439	108.66439	108.67651	108.67651			0.00	0	4,275

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Future												0.00	0	4,806
I2033	On	04/08/2016	Bond Future	104.99	Call			2,671.04000	2,671.04	2,660,440		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Call			2,661.04000	2,661.04	2,650,440		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Call			2,651.04000	2,651.04	2,640,440		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Put			503.49000	0.50349	515,610		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			483.49000	0.48349	495,610		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			493.49000	0.49349	505,610		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	4,806
I2038	On	04/08/2016	Bond Future			133.67664	133.67664	133.34648	133.34648			133,676,640.00	1,000	10,014
I2038	On	03/11/2016	Bond Future			136.19837	136.19837	135.86335	135.86335			136,198,370.00	1,000	20,808
Total I2038 Future												269,875,010.00	2,000	30,822
I2038	On	04/08/2016	Bond Future	129.30	Call			4,046.48000	4,046.48	4,376,640		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			4,036.48000	4,036.48	4,366,640		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Call			4,026.48000	4,026.48	4,356,640		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			446.65000	0.44665	111,630		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			456.65000	0.45665	121,630		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			466.65000	0.46665	131,630		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												269,875,010.00	2,000	30,822
I2046	On	04/08/2016	Bond Future			133.89669	133.89669	133.90952	133.90952			0.00	0	14,211
I2046	On	03/11/2016	Bond Future			134.92462	134.92462	134.93543	134.93543			0.00	0	17,253
Total I2046 Future												0.00	0	31,464
I2046	On	04/08/2016	Bond Future	129.00	Call			4,909.52000	4,909.52	4,896,690		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			4,899.52000	4,899.52	4,886,690		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	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
I2046	On	04/08/2016	Bond Future	129.02	Call			4,889.52000	4.88952	4,876,690		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
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			2,134.57000	2.13457	2,145,380		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			2,144.57000	2.14457	2,155,380		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			2,154.57000	2.15457	2,165,380		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	31,464
I2050	On	04/08/2016	Bond Future			142.75118	142.75118	142.42604	142.42604			0.00	0	5,269
I2050	On	03/11/2016	Bond Future			145.44414	145.44414	145.11470	145.11470			0.00	0	21,628
Total I2050 Future												0.00	0	26,897
I2050	On	04/08/2016	Bond Future	139.12	Call			3,306.04000	3.30604	3,631,180		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			3,296.04000	3.29604	3,621,180		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			3,286.04000	3.28604	3,611,180		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			4,405.30000	4.40530	4,075,860		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			4,415.30000	4.41530	4,085,860		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			4,425.30000	4.42530	4,095,860		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	26,897
R186	On	04/08/2016	Bond Future			8.62737	114.07298	8.64284	113.95963		9.55	3,541,167,518.14	31,043	24,309
R186	On	03/11/2016	Bond Future			8.66197	116.21791	8.67787	116.10367		9.25	5,505,823,486.25	47,375	92,886
R186	On	02/02/2017	Bond Future			8.68966	113.19695	8.70591	113.08246		9.45	0.00	0	0
R186	On	04/05/2017	Bond Future			8.70366	115.53302	8.72046	115.41691		9.22	0.00	0	0
Total R186 Future												9,046,991,004.39	78,418	117,195
R186	On	04/08/2016	Bond Future	9.35	Put			0.07000	0.00007	0,000	9.91	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			5,363.80000	5.36380	5,477,120	9.94	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			0.03000	0.00003	0,000	9.94	0.00	0	3,569
R186	On	04/08/2016	Bond Future	9.20	Put			0.99000	0.00099	0,000	9.82	0.00	0	2,500
R186	On	04/08/2016	Bond Future	9.25	Call			4,329.66000	4.32966	4,442,580	9.85	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			0.43000	0.00043	0,000	9.85	0.00	0	1,000
R186	On	04/08/2016	Bond Future	10.00	Call			9,369.33000	9.36933	9,482,680	10.15	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000	10.15	0.00	0	6,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2016	Bond Future	9.35	Call			5,020.49000	5.02049	5,133,770	9.91	0.00	0	500
R186	On	04/08/2016	Bond Future	8.85	Put			100.02000	0.10002	20,950	9.61	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Call			1,921.12000	1.92112	1,983,590	9.64	0.00	0	500
R186	On	04/08/2016	Bond Future	8.90	Put			59.30000	0.05930	8,420	9.64	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Call			6,722.26000	6.72226	6,835,610	10.06	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			0.00000	0.00000	0,000	10.06	0.00	0	4,031
R186	On	04/08/2016	Bond Future	9.20	Call			3,982.34000	3.98234	4,094,700	9.82	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			1,175.70000	1.17570	967,540	9.47	0.00	0	0
R186	On	04/08/2016	Bond Future	9.10	Call			3,285.68000	3.28568	3,394,460	9.76	0.00	0	0
R186	On	04/08/2016	Bond Future	9.10	Put			4.65000	0.00465	0,080	9.76	0.00	0	2,500
R186	On	04/08/2016	Bond Future	9.30	Call			4,675.75000	4.67575	4,788,930	9.88	0.00	0	500
R186	On	04/08/2016	Bond Future	9.30	Put			0.17000	0.00017	0,000	9.88	0.00	0	0
R186	On	04/08/2016	Bond Future	8.85	Call			1,603.14000	1.60314	1,637,420	9.61	0.00	0	750
R186	On	04/08/2016	Bond Future	8.49	Call			164.01000	0.16401	77,290	9.47	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			1,290.70000	1.29070	1,090,630	9.47	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			180.07000	0.18007	89,190	9.47	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			1,232.58000	1.23258	1,028,350	9.47	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			197.31000	0.19731	102,500	9.47	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			1,360.68000	1.36068	1,288,920	9.38	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			325.10000	0.32510	295,710	9.78	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.71	Call			7,381.01000	7.38101	7,468,140	9.81	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			289.85000	0.28985	262,740	9.81	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.95	Call			3,316.49000	3.31649	3,358,300	9.37	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			1,385.35000	1.38535	1,312,920	9.37	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			3,361.93000	3.36193	3,404,410	9.38	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Put			864.19000	0.86419	808,490	9.51	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			5,601.79000	5.60179	5,672,800	9.63	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			574.86000	0.57486	531,630	9.63	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			3,407.65000	3.40765	3,450,790	9.38	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			1,336.36000	1.33636	1,265,260	9.38	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			7,087.01000	7.08701	7,171,860	9.78	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Call			0.00000	0.00000	4,077,760	9.46	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			0.00000	0.00000	987,120	9.46	5,133,024.00	5,200	5,200
R186	On	03/11/2016	Bond Future	9.20	Call			4,529.98000	4.52998	4,588,520	9.51	0.00	0	1,425
R186	On	02/02/2017	Bond Future	8.81	Call			3,438.77000	3.43877	3,477,860	9.48	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			2,709.16000	2.70916	2,633,760	9.48	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			2,772.25000	2.77225	2,696,000	9.47	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			3,400.36000	3.40036	3,439,030	9.48	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			2,740.57000	2.74057	2,664,750	9.48	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			2,168.77000	2.16877	2,192,500	9.35	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			4,134.17000	4.13417	4,043,410	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	02/02/2017	Bond Future	8.90	Call			3,792.87000	3.79287	3,835,850	9.53	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			6,544.43000	6.54443	6,612,890	9.89	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			1,137.11000	1.13711	1,091,080	9.89	0.00	0	6,500
R186	On	02/02/2017	Bond Future	8.79	Call			3,362.17000	3.36217	3,400,410	9.47	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			2,437.57000	2.43757	2,366,060	9.53	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			6,046.22000	6.04622	6,110,670	9.83	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			1,300.11000	1.30011	1,250,070	9.83	0.00	0	750
R186	On	04/05/2017	Bond Future	8.89	Put			3,125.72000	3.12572	3,055,980	9.19	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			4,326.17000	4.32617	4,372,900	9.19	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			3,095.30000	3.09530	3,025,920	9.19	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			4,364.00000	4.36400	4,411,080	9.19	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			3,065.11000	3.06511	2,996,080	9.19	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			4,288.52000	4.28852	4,334,890	9.19	0.00	0	0
Total R186 Option												5,133,024.00	5,200	49,150
Total For R186												9,052,124,028.39	83,618	166,345
R197	On	04/08/2016	Bond Future			299.04795	299.04795	299.07863	299.07863			0.00	0	1,432
R197	On	03/11/2016	Bond Future			304.68946	304.68946	304.72397	304.72397			0.00	0	1,589
Total R197 Future												0.00	0	3,021
R197	On	04/08/2016	Bond Future	293.96	Call			5,118.63000	5.11863	5,087,950		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			5,108.63000	5.10863	5,077,950		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			5,098.63000	5.09863	5,067,950		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			1,163.97000	1.16397	1,129,460		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			1,153.97000	1.15397	1,119,460		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			1,143.97000	1.14397	1,109,460		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	3,021
R202	On	04/08/2016	Bond Future			248.21936	248.21936	248.24379	248.24379		8.51	99,287,744.00	400	13,959
R202	On	03/11/2016	Bond Future			252.90187	252.90187	252.92970	252.92970			129,232,855.57	511	36,773
Total R202 Future												228,520,599.57	911	50,732
R202	On	04/08/2016	Bond Future	243.24	Call			5,045.66000	5.04566	4,983,230	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			41.87000	0.04187	3,870	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			5,036.04000	5.03604	4,973,290	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			42.25000	0.04225	3,930	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			5,026.43000	5.02643	4,963,360	8.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2016	Bond Future	243.26	Put			42.64000	0.04264	4,000	8.91	0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			920.30000	0.92030	948,130		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			930.30000	0.93030	958,130		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			940.30000	0.94030	968,130		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												228,520,599.57	911	50,732
R2023	On	04/08/2016	Bond Future			8.33209	100.53158	8.33246	100.52977		6.96	185,782,359.84	1,848	2,003
R2023	On	03/11/2016	Bond Future			8.36484	98.49111	8.36500	98.49035		6.97	210,573,993.18	2,138	11,971
R2023	On	02/02/2017	Bond Future			8.38989	100.42602	8.38967	100.42703		6.72	0.00	0	0
R2023	On	04/05/2017	Bond Future			8.38936	98.56217	8.38899	98.56381		6.68	0.00	0	0
Total R2023 Future												396,356,353.02	3,986	13,974
R2023	On	04/08/2016	Bond Future	8.24	Call			173.92000	0.17392	87,580	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			626.92000	0.62692	538,770	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			189.47000	0.18947	99,860	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			593.35000	0.59335	501,930	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			205.94000	0.20594	113,350	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			560.73000	0.56073	466,330	6.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			63.53000	0.06353	58,460	7.36	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			6,315.20000	6.31520	6,311,000	7.36	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			61.60000	0.06160	56,640	7.36	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			6,356.93000	6.35693	6,352,850	7.36	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			59.72000	0.05972	54,880	7.36	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			6,273.49000	6.27349	6,269,180	7.36	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			3,164.66000	3.16466	3,149,740	6.85	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1,080.54000	1.08054	1,066,630	6.85	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			3,195.07000	3.19507	3,180,200	6.85	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			1,066.30000	1.06630	1,052,440	6.85	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			3,134.37000	3.13437	3,119,410	6.84	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			1,094.93000	1.09493	1,080,980	6.84	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,856.01000	1.85601	1,844,610	6.64	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			2,769.65000	2.76965	2,756,620	6.64	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,837.00000	1.83700	1,825,610	6.64	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			2,794.71000	2.79471	2,781,690	6.65	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			1,818.13000	1.81813	1,806,750	6.65	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			2,744.71000	2.74471	2,731,670	6.64	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												396,356,353.02	3,986	13,974

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2016	Bond Future			7.52521	104.05616	7.49456	104.08812		1.18	336,309,509.12	3,232	22,647
R203	On	03/11/2016	Bond Future			7.47647	101.84123	7.43516	101.87495		0.95	372,026,013.19	3,653	30,650
R203	On	02/02/2017	Bond Future			7.29678	103.84209	7.23454	103.87825		0.67	0.00	0	0
R203	On	04/05/2017	Bond Future			6.43756	101.80866	6.33079	101.84623		0.41	0.00	0	0
Total R203 Future												708,335,522.31	6,885	53,297
R203	On	04/08/2016	Bond Future	7.24	Call			2.59000	0.00259	0,100	1.15	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			268.60000	0.26860	298,070	1.15	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			3.07000	0.00307	0,140	1.15	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			258.61000	0.25861	287,640	1.15	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			3.61000	0.00361	0,190	1.15	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			248.68000	0.24868	277,220	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			1,139.83000	1.13983	1,106,340	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			3.36000	0.00336	3,590	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			1,147.71000	1.14771	1,114,210	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			3.22000	0.00322	3,440	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			1,155.60000	1.15560	1,122,090	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			3.09000	0.00309	3,300	1.03	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			361.86000	0.36186	335,320	0.67	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			92.00000	0.09200	101,620	0.67	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			365.95000	0.36595	339,270	0.67	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			90.31000	0.09031	99,790	0.67	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			370.32000	0.37032	343,520	0.67	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			88.89000	0.08889	98,250	0.67	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			265.11000	0.26511	238,110	0.40	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			61.60000	0.06160	72,170	0.40	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			267.93000	0.26793	240,820	0.40	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			60.91000	0.06091	71,370	0.40	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			270.47000	0.27047	243,230	0.40	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			59.94000	0.05994	70,270	0.40	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												708,335,522.31	6,885	53,297
R2030	On	04/08/2016	Bond Future			9.02250	92.33135	9.02297	92.32793			863,113,459.80	9,348	18,684
R2030	On	03/11/2016	Bond Future			9.06114	94.06745	9.06148	94.06500			879,342,522.60	9,348	28,331
R2030	On	02/02/2017	Bond Future			9.09464	91.90931	9.09476	91.90845			0.00	0	0
R2030	On	04/05/2017	Bond Future			9.12041	93.80644	9.12045	93.80616			0.00	0	0
Total R2030 Future												1,742,455,982.40	18,696	47,015
R2030	On	04/08/2016	Bond Future	10.17	Call			7,846.13000	7.84613	7,849,550		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			1,971.89000	1.97189	1,974,340		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/11/2016	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			2,041.59000	2.04159	2,044,040		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Call			1,902.12000	1.90212	1,904,570		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			1,509.58000	1.50958	1,510,440		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			1,370.77000	1.37077	1,371,630		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			1,440.21000	1.44021	1,441,070		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			1,521.36000	1.52136	1,521,640		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			1,384.23000	1.38423	1,384,510		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			1,452.83000	1.45283	1,453,110		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												1,742,455,982.40	18,696	47,015
R2032	On	04/08/2016	Bond Future			9.14269	95.60509	9.14821	95.56208		12.88	0.00	0	3,368
R2032	On	03/11/2016	Bond Future			9.18495	93.24417	9.19050	93.20144		13.17	0.00	0	12,135
R2032	On	02/02/2017	Bond Future			9.22229	95.07626	9.22781	95.03424		12.93	0.00	0	0
R2032	On	04/05/2017	Bond Future			9.24836	92.87684	9.25397	92.83457		13.27	0.00	0	0
Total R2032 Future												0.00	0	15,503
R2032	On	04/08/2016	Bond Future	8.99	Call			192.82000	0.19282	79,840	12.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			1,437.10000	1.43710	1,281,110	12.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			210.42000	0.21042	91,610	12.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			1,375.33000	1.37533	1,213,510	12.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			229.20000	0.22920	104,720	12.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			1,314.85000	1.31485	1,147,360	12.78	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			8,201.94000	8.20194	8,221,860	13.94	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			340.49000	0.34049	317,680	13.94	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			8,261.64000	8.26164	8,281,910	13.94	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			332.66000	0.33266	310,200	13.94	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			8,321.43000	8.32143	8,342,040	13.94	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			324.99000	0.32499	302,870	13.94	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			4,637.30000	4.63730	4,636,090	12.94	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			2,525.43000	2.52543	2,482,200	12.94	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			4,681.72000	4.68172	4,680,710	12.95	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			2,496.30000	2.49630	2,453,270	12.95	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			4,726.59000	4.72659	4,725,760	12.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/02/2017	Bond Future	9.53	Put			2,467.71000	2.46771	2,424,860	12.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			4,983.48000	4.98348	4,985,090	13.25	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			3,597.40000	3.59740	3,556,740	13.25	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			5,023.79000	5.02379	5,025,540	13.25	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			3,564.06000	3.56406	3,523,540	13.25	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			5,064.26000	5.06426	5,066,140	13.25	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			3,530.96000	3.53096	3,490,570	13.25	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	15,503
R2035	On	04/08/2016	Bond Future			9.21753	100.90557	9.22803	100.81525			0.00	0	1,128
R2035	On	03/11/2016	Bond Future			9.26017	98.30150	9.27085	98.21059			0.00	0	4,315
R2035	On	02/02/2017	Bond Future			9.29938	100.23270	9.31018	100.14174			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.32463	97.79369	9.33567	97.70149			0.00	0	0
Total R2035 Future												0.00	0	5,443
R2035	On	04/08/2016	Bond Future	10.35	Call			8,953.22000	8.95322	9,043,540		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			9,027.16000	9.02716	9,117,480		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			9,101.01000	9.10101	9,191,330		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			2,657.44000	2.65744	2,748,350		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			2,494.21000	2.49421	2,585,120		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			2,575.88000	2.57588	2,666,790		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			1,659.63000	1.65963	1,750,590		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			1,741.54000	1.74154	1,832,500		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			1,577.62000	1.57762	1,668,580		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			1,601.30000	1.60130	1,693,500		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			1,682.60000	1.68260	1,774,800		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			1,763.79000	1.76379	1,855,990		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	5,443

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/08/2016	Bond Future			9.26748	93.24072	9.28298	93.10754		14.94	0.00	0	18,356
R2037	On	03/11/2016	Bond Future			9.30675	94.99391	9.32257	94.85921		14.66	0.00	0	39,419
R2037	On	02/02/2017	Bond Future			9.34179	92.60356	9.35786	92.46798		15.10	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.37017	94.51520	9.38664	94.37732		14.86	0.00	0	0
Total R2037 Future												0.00	0	57,775
R2037	On	04/08/2016	Bond Future	9.24	Call			537.74000	0.53774	391,040	14.83	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			907.77000	0.90777	627,890	14.83	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			574.50000	0.57450	428,840	14.83	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			858.23000	0.85823	579,390	14.83	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			612.80000	0.61280	468,890	14.83	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			810.36000	0.81036	533,270	14.83	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			463.08000	0.46308	424,210	15.36	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			8,656.49000	8.65649	8,752,850	15.37	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			453.84000	0.45384	415,500	15.37	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			8,720.89000	8.72089	8,817,780	15.38	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			444.86000	0.44486	407,050	15.38	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			8,592.24000	8.59224	8,688,070	15.36	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			5,346.43000	5.34643	5,400,030	15.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			2,854.09000	2.85409	2,772,110	15.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			5,395.41000	5.39541	5,449,500	15.24	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			2,822.39000	2.82239	2,740,900	15.24	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			5,444.32000	5.44432	5,498,890	15.25	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			2,790.74000	2.79074	2,709,730	15.25	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			4,041.46000	4.04146	3,958,320	14.94	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			5,707.61000	5.70761	5,761,590	14.93	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			4,112.58000	4.11258	4,028,680	14.93	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			5,753.40000	5.75340	5,807,760	14.94	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			4,077.05000	4.07705	3,993,530	14.94	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			5,799.01000	5.79901	5,853,750	14.94	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	57,775
R204	On	04/08/2016	Bond Future			7.74674	101.61538	7.72684	101.65780		2.64	117,365,763.90	1,155	15,866
R204	On	03/11/2016	Bond Future			7.75004	103.52603	7.72701	103.57041		2.32	119,572,564.65	1,155	28,716
R204	On	02/02/2017	Bond Future			7.72016	101.51858	7.69276	101.56562		2.12	0.00	0	0
R204	On	04/05/2017	Bond Future			7.61757	103.61345	7.58520	103.66212		1.83	0.00	0	0
Total R204 Future												236,938,328.55	2,310	44,582
R204	On	04/08/2016	Bond Future	7.74	Call			149.62000	0.14962	88,520	2.60	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			121.56000	0.12156	102,880	2.60	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			161.28000	0.16128	99,070	2.60	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			111.91000	0.11191	92,120	2.60	0.00	0	0

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	04/08/2016	Bond Future	7.76	Call			173.52000	0.17352	110,410	2.60	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			102.84000	0.10284	82,150	2.60	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			2,814.31000	2.81431	2,769,820	2.47	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			7.16000	0.00716	7,050	2.47	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,832.61000	2.83261	2,788,120	2.47	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			6.87000	0.00687	6,760	2.47	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,850.92000	2.85092	2,806,420	2.47	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			6.60000	0.00660	6,480	2.47	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			1,250.81000	1.25081	1,212,030	2.17	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			248.84000	0.24884	257,100	2.17	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			1,263.55000	1.26355	1,224,630	2.17	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			244.63000	0.24463	252,750	2.17	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			1,276.57000	1.27657	1,237,520	2.17	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			240.71000	0.24071	248,700	2.17	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			937.72000	0.93772	904,270	1.82	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			435.79000	0.43579	451,010	1.82	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			918.69000	0.91869	885,570	1.82	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			446.65000	0.44665	462,200	1.82	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			928.18000	0.92818	894,900	1.82	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			441.19000	0.44119	456,580	1.82	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												236,938,328.55	2,310	44,582
R2040	On	04/08/2016	Bond Future			9.29745	97.41908	9.30793	97.32207		15.63	0.00	0	2,993
R2040	On	03/11/2016	Bond Future			9.33628	99.25083	9.34693	99.15310		15.34	0.00	0	3,584
R2040	On	02/02/2017	Bond Future			9.37100	96.69379	9.38177	96.59580		15.81	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.39924	98.68980	9.41024	98.59043		15.55	0.00	0	0
Total R2040 Future												0.00	0	6,577
R2040	On	04/08/2016	Bond Future	9.51	Put			176.34000	0.17634	48,350	15.64	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,869.51000	1.86951	1,821,610	15.63	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			209.17000	0.20917	64,260	15.63	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,942.30000	1.94230	1,902,990	15.63	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			192.12000	0.19212	55,800	15.63	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,016.23000	2.01623	1,985,250	15.64	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			4,996.10000	4.99610	5,018,100	15.53	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			1,758.35000	1.75835	1,682,620	15.53	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			4,881.25000	4.88125	4,902,070	15.51	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			1,817.21000	1.81721	1,740,300	15.51	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			4,938.54000	4.93854	4,959,950	15.52	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			1,787.58000	1.78758	1,711,260	15.52	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			3,481.28000	3.48128	3,407,020	15.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	02/02/2017	Bond Future	9.60	Call			5,394.98000	5.39498	5,419,060	15.90	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			3,443.83000	3.44383	3,369,920	15.90	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			5,294.08000	5.29408	5,317,460	15.88	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			3,519.06000	3.51906	3,444,450	15.88	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			5,344.43000	5.34443	5,368,160	15.89	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			4,370.64000	4.37064	4,301,460	15.67	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			6,310.34000	6.31034	6,339,980	15.65	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			4,446.83000	4.44683	4,377,100	15.65	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			6,359.31000	6.35931	6,389,220	15.66	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			4,408.43000	4.40843	4,338,970	15.66	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			6,408.76000	6.40876	6,438,950	15.67	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	6,577
R2044	On	04/08/2016	Bond Future			9.33240	94.50133	9.35289	94.30986		16.35	0.00	0	15,153
R2044	On	03/11/2016	Bond Future			9.37049	96.27822	9.39142	96.08419		16.06	8,953,874.46	93	18,597
R2044	On	02/02/2017	Bond Future			9.40462	93.78802	9.42595	93.59182		16.56	0.00	0	0
R2044	On	04/05/2017	Bond Future			9.43250	95.72408	9.45434	95.52445		16.31	0.00	0	0
Total R2044 Future												8,953,874.46	93	33,750
R2044	On	04/08/2016	Bond Future	9.50	Call			1,640.38000	1.64038	1,639,750	16.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			284.92000	0.28492	92,820	16.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,709.73000	1.70973	1,719,250	16.36	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			263.34000	0.26334	81,390	16.36	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,572.39000	1.57239	1,561,470	16.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			308.01000	0.30801	105,620	16.35	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			550.29000	0.55029	499,880	16.89	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			9,370.25000	9.37025	9,514,550	16.90	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			539.79000	0.53979	490,060	16.90	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			9,235.03000	9.23503	9,377,970	16.88	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			560.87000	0.56087	509,780	16.88	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			9,302.66000	9.30266	9,446,280	16.89	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			6,077.65000	6.07765	6,167,660	16.80	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			3,093.99000	3.09399	2,987,800	16.80	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			6,130.88000	6.13088	6,221,550	16.81	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			3,060.42000	3.06042	2,954,890	16.81	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			6,184.03000	6.18403	6,275,350	16.82	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			3,026.91000	3.02691	2,922,030	16.82	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			6,383.80000	6.38380	6,472,640	16.27	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			4,450.82000	4.45082	4,340,030	16.27	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			6,431.75000	6.43175	6,521,130	16.28	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			4,410.79000	4.41079	4,300,540	16.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/05/2017	Bond Future	9.66	Call			6,335.68000	6.33568	6,423,970	16.27	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			4,490.81000	4.49081	4,379,470	16.27	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												8,953,874.46	93	33,750
R2048	On	04/08/2016	Bond Future			9.32234	98.07510	9.34283	97.87864		16.20	0.00	0	52,263
R2048	On	03/11/2016	Bond Future			9.36186	95.48116	9.38278	95.28220		16.67	0.00	0	61,107
R2048	On	02/02/2017	Bond Future			9.39830	97.35704	9.41963	97.15577		16.41	0.00	0	0
R2048	On	04/05/2017	Bond Future			9.42247	94.92217	9.44429	94.71739		16.94	0.00	0	0
Total R2048 Future												0.00	0	113,370
R2048	On	04/08/2016	Bond Future	9.26	Call			470.73000	0.47073	320,580	16.08	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			1,269.40000	1.26940	922,790	16.08	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			406.92000	0.40692	259,850	16.07	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			1,400.23000	1.40023	1,056,700	16.07	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			438.01000	0.43801	289,070	16.07	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			1,333.91000	1.33391	988,510	16.07	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			9,222.37000	9.22237	9,366,260	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			619.17000	0.61917	564,100	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			9,290.82000	9.29082	9,435,420	17.49	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			607.76000	0.60776	553,400	17.49	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			9,359.20000	9.35920	9,504,510	17.50	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			596.43000	0.59643	542,780	17.50	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			6,277.60000	6.27760	6,370,110	16.65	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			3,166.57000	3.16657	3,057,810	16.65	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			6,332.13000	6.33213	6,425,310	16.66	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			3,132.48000	3.13248	3,024,390	16.66	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			6,386.57000	6.38657	6,480,410	16.67	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			3,098.46000	3.09846	2,991,030	16.67	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			6,516.02000	6.51602	6,606,680	16.89	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			4,623.66000	4.62366	4,509,540	16.89	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			6,565.14000	6.56514	6,656,360	16.89	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			4,582.52000	4.58252	4,468,960	16.89	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			6,614.41000	6.61441	6,706,190	16.90	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			4,541.69000	4.54169	4,428,690	16.90	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	113,370
R207	On	04/08/2016	Bond Future			7.95195	98.43237	7.94724	98.44610		3.96	0.00	0	30,588
R207	On	03/11/2016	Bond Future			7.96819	100.28320	7.96267	100.29829		3.58	14,240,214.40	142	63,799
R207	On	02/02/2017	Bond Future			7.96606	98.61032	7.95933	98.62745		3.40	0.00	0	0
R207	On	04/05/2017	Bond Future			7.93229	100.64530	7.92459	100.66343		3.09	0.00	0	0
Total R207 Future												14,240,214.40	142	94,387

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	04/08/2016	Bond Future	7.99	Call			265.17000	0.26517	201,420	3.91	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			140.63000	0.14063	90,610	3.91	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			283.02000	0.28302	220,100	3.91	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			129.39000	0.12939	80,200	3.91	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			301.51000	0.30151	239,670	3.91	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			118.79000	0.11879	70,680	3.91	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Call			711.49000	0.71149	692,680	3.53	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			746.12000	0.74612	742,400	3.53	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			684.46000	0.68446	665,840	3.53	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			773.80000	0.77380	770,270	3.53	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Call			697.79000	0.69779	679,080	3.53	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			759.77000	0.75977	756,150	3.53	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,312.67000	3.31267	3,293,700	3.59	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			119.09000	0.11909	117,250	3.59	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,601.93000	2.60193	2,582,670	3.53	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			218.81000	0.21881	216,680	3.53	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,268.41000	3.26841	3,249,420	3.58	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			123.70000	0.12370	121,840	3.58	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,290.53000	3.29053	3,271,540	3.59	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			121.38000	0.12138	119,520	3.59	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,446.66000	1.44666	1,430,100	3.08	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			777.41000	0.77741	778,980	3.08	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,460.86000	1.46086	1,444,260	3.09	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			768.27000	0.76827	769,800	3.09	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,432.18000	1.43218	1,415,670	3.08	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			786.29000	0.78629	787,910	3.08	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												14,240,214.40	142	94,449
R208	On	04/08/2016	Bond Future			8.10721	97.25863	8.10760	97.25719		5.26	384,171,588.50	3,950	31,609
R208	On	03/11/2016	Bond Future			8.13384	95.68488	8.13394	95.68453		5.05	377,955,276.00	3,950	40,058
R208	On	02/02/2017	Bond Future			8.14765	97.56484	8.14725	97.56618		4.75	0.00	0	0
R208	On	04/05/2017	Bond Future			8.13221	96.17307	8.13158	96.17508		4.59	0.00	0	0
Total R208 Future												762,126,864.50	7,900	71,667
R208	On	04/08/2016	Bond Future	7.99	Call			97.81000	0.09781	42,620	5.20	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			532.33000	0.53233	475,700	5.20	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			107.51000	0.10751	49,440	5.20	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			504.99000	0.50499	445,480	5.20	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			117.92000	0.11792	57,090	5.20	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			478.37000	0.47837	416,100	5.20	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			4,957.35000	4.95735	4,955,310	5.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2016	Bond Future	9.58	Put			25.87000	0.02587	23,480	5.31	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			4,989.45000	4.98945	4,987,480	5.31	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			24.97000	0.02497	22,650	5.31	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			4,925.25000	4.92525	4,923,150	5.31	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			26.79000	0.02679	24,340	5.31	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			674.21000	0.67421	665,190	4.78	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,301.06000	2.30106	2,290,740	4.78	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			664.46000	0.66446	655,480	4.78	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,324.05000	2.32405	2,313,760	4.79	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			654.59000	0.65459	645,640	4.79	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,277.94000	2.27794	2,267,580	4.78	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,951.97000	1.95197	1,942,740	4.57	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,163.25000	1.16325	1,156,030	4.57	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,970.80000	1.97080	1,961,570	4.57	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,150.50000	1.15050	1,143,280	4.57	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,933.23000	1.93323	1,924,000	4.56	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,176.11000	1.17611	1,168,890	4.56	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												762,126,864.50	7,900	71,667
R209	On	04/08/2016	Bond Future			9.17737	75.81778	9.18783	75.74277		14.84	0.00	0	25,457
R209	On	03/11/2016	Bond Future			9.21452	74.09299	9.22516	74.01730		15.20	0.00	0	35,701
R209	On	02/02/2017	Bond Future			9.24725	75.54877	9.25799	75.47294		15.02	0.00	0	0
R209	On	04/05/2017	Bond Future			9.27015	73.95515	9.28111	73.87823		15.48	0.00	0	0
Total R209 Future												0.00	0	61,158
R209	On	04/08/2016	Bond Future	9.24	Call			778.65000	0.77865	667,950	14.84	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			406.26000	0.40626	220,550	14.84	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			822.04000	0.82204	716,400	14.84	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			378.60000	0.37860	197,950	14.84	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			866.85000	0.86685	766,610	14.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			352.46000	0.35246	177,210	14.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,878.39000	2.87839	2,941,270	15.15	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			12.72000	0.01272	0,590	15.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			3,538.66000	3.53866	3,610,310	15.24	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			3.41000	0.00341	0,050	15.24	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			7,294.02000	7.29402	7,369,030	15.72	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			0.00000	0.00000	0,000	15.72	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			9,144.77000	9.14477	9,219,780	15.72	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			0.00000	0.00000	0,000	15.72	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			1,607.91000	1.60791	1,598,820	14.97	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			111.12000	0.11112	27,020	14.97	0.00	0	0

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	10.25	Call			7,128.23000	7.12823	7,177,050	16.10	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			359.43000	0.35943	332,560	16.10	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			7,181.43000	7.18143	7,230,660	16.10	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			351.38000	0.35138	324,920	16.10	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			7,074.42000	7.07442	7,122,860	16.09	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			366.97000	0.36697	339,720	16.09	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			4,277.86000	4.27786	4,299,850	15.05	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			2,328.23000	2.32823	2,274,390	15.05	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			4,318.52000	4.31852	4,340,810	15.06	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			2,301.20000	2.30120	2,247,660	15.06	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			4,237.15000	4.23715	4,258,860	15.05	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			2,355.30000	2.35530	2,301,180	15.05	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			4,634.68000	4.63468	4,658,290	15.47	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			3,327.93000	3.32793	3,274,620	15.47	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			4,671.63000	4.67163	4,695,480	15.47	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			3,296.68000	3.29668	3,243,610	15.47	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			4,597.61000	4.59761	4,620,990	15.46	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			3,359.16000	3.35916	3,305,620	15.46	0.00	0	0
Total R209 Option												0.00	0	16,998
Total For R209												0.00	0	78,156
R210	On	04/08/2016	Bond Future			187.62901	187.62901	187.64780	187.64780			221,402,231.80	1,180	388
R210	On	03/11/2016	Bond Future			188.89771	188.89771	188.91275	188.91275			222,899,297.80	1,180	2,269
Total R210 Future												444,301,529.60	2,360	2,657
R210	On	04/08/2016	Bond Future	181.50	Call			6,147.80000	6.14780	6,129,010		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			6,137.80000	6.13780	6,119,010		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			6,127.80000	6.12780	6,109,010		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	2,290		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			2.75000	0.00275	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	12,290		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			7.25000	0.00725	22,290		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			12.75000	0.01275	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												444,301,529.60	2,360	2,657
R211	On	04/08/2016	Bond Future			139.89044	139.89044	139.90553	139.90553			0.00	0	22
R211	On	03/11/2016	Bond Future			142.52940	142.52940	142.54634	142.54634			0.00	0	56
Total R211 Future												0.00	0	78

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2016	Bond Future	137.07	Call			2,835.53000	2.83553	2,820,440		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			2,825.53000	2.82553	2,810,440		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Call			2,815.53000	2.81553	2,800,440		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Call			806.34000	0.80634	789,400		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			796.34000	0.79634	779,400		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			786.34000	0.78634	769,400		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	78
R212	On	04/08/2016	Bond Future			146.34918	146.34918	146.36428	146.36428			480,903,405.48	3,286	3,989
R212	On	03/11/2016	Bond Future			149.11002	149.11002	149.12705	149.12705			489,975,525.72	3,286	4,169
Total R212 Future												970,878,931.20	6,572	8,158
R212	On	04/08/2016	Bond Future	142.42	Call			3,944.28000	3.94428	3,929,180		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			3,934.28000	3.93428	3,919,180		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			3,924.28000	3.92428	3,909,180		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			1,017.05000	1.01705	1,000,020		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			1,007.05000	1.00705	990,020		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			1,027.05000	1.02705	1,010,020		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												970,878,931.20	6,572	8,158
R213	On	04/08/2016	Bond Future			9.06240	86.60053	9.06286	86.59729		12.61	114,745,702.25	1,325	8,547
R213	On	03/11/2016	Bond Future			9.10277	84.67842	9.10310	84.67612		12.87	112,198,906.50	1,325	42,560
R213	On	02/02/2017	Bond Future			9.13935	86.34202	9.13948	86.34113		12.68	0.00	0	0
R213	On	04/05/2017	Bond Future			9.16134	84.56850	9.16139	84.56816		13.03	0.00	0	0
Total R213 Future												226,944,608.75	2,650	51,107
R213	On	04/08/2016	Bond Future	8.99	Call			334.91000	0.33491	188,330	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			850.81000	0.85081	700,990	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			360.80000	0.36080	210,610	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			805.63000	0.80563	652,200	12.50	0.00	0	0

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	04/08/2016	Bond Future	9.01	Call			388.04000	0.38804	234,700	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			761.88000	0.76188	605,300	12.50	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			7,347.62000	7.34762	7,333,580	13.59	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			291.87000	0.29187	275,530	13.59	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			7,402.72000	7.40272	7,388,900	13.59	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			285.48000	0.28548	269,360	13.59	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			7,457.94000	7.45794	7,444,330	13.60	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			279.29000	0.27929	263,380	13.60	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			4,092.68000	4.09268	4,068,810	12.79	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			2,324.05000	2.32405	2,299,290	12.79	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			4,132.88000	4.13288	4,109,050	12.80	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			2,297.41000	2.29741	2,272,690	12.80	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			4,173.01000	4.17301	4,149,230	12.81	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			2,270.78000	2.27078	2,246,110	12.81	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			4,580.44000	4.58044	4,560,200	13.12	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			3,173.28000	3.17328	3,152,700	13.12	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			4,505.00000	4.50500	4,484,730	13.11	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			3,231.31000	3.23131	3,210,700	13.11	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			4,542.79000	4.54279	4,522,540	13.11	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			3,202.33000	3.20233	3,181,740	13.11	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												226,944,608.75	2,650	51,107
R214	On	04/08/2016	Bond Future			9.25724	76.31662	9.26769	76.23809		15.63	0.00	0	9,302
R214	On	03/11/2016	Bond Future			9.29501	74.45480	9.30562	74.37566		16.07	0.00	0	29,284
R214	On	02/02/2017	Bond Future			9.32963	75.91748	9.34034	75.83816		15.84	0.00	0	0
R214	On	04/05/2017	Bond Future			9.35205	74.18289	9.36297	74.10240		16.34	0.00	0	0
Total R214 Future												0.00	0	38,586
R214	On	04/08/2016	Bond Future	8.55	Call			0.04000	0.00004	0,000	15.16	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			5,727.82000	5.72782	5,649,250	15.16	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			506.94000	0.50694	366,540	15.51	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			715.32000	0.71532	496,390	15.51	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			541.15000	0.54115	401,570	15.51	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			634.55000	0.63455	417,890	15.52	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			733.43000	0.73343	607,060	15.53	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			491.49000	0.49149	286,590	15.53	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			674.16000	0.67416	456,050	15.51	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			7,126.52000	7.12652	7,205,050	16.36	0.00	0	5,610
R214	On	04/08/2016	Bond Future	10.30	Put			0.00000	0.00000	0,000	16.36	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			12,987.35000	12.98735	13,065,880	16.54	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000	16.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/08/2016	Bond Future	9.26	Call			576.78000	0.57678	438,650	15.52	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			7,469.25000	7.46925	7,520,210	16.84	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			378.17000	0.37817	349,990	16.84	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			7,524.52000	7.52452	7,575,850	16.85	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			370.52000	0.37052	342,710	16.85	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			7,414.02000	7.41402	7,464,590	16.83	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			385.97000	0.38597	357,400	16.83	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			4,777.87000	4.77787	4,802,110	16.01	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			2,333.14000	2.33314	2,278,060	16.01	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			4,691.67000	4.69167	4,715,300	15.99	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			2,387.16000	2.38716	2,331,470	15.99	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			4,734.59000	4.73459	4,758,530	16.00	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			2,359.92000	2.35992	2,304,540	16.00	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			5,025.54000	5.02554	5,050,640	16.41	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,455.24000	3.45524	3,399,850	16.41	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			4,945.53000	4.94553	4,970,160	16.40	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			3,517.63000	3.51763	3,461,770	16.40	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			4,985.35000	4.98535	5,010,210	16.40	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,486.19000	3.48619	3,430,560	16.40	0.00	0	0
Total R214 Option												0.00	0	13,820
Total For R214												0.00	0	52,406
Total for Bond											15,692,137,092.80	143,009	1,092,220	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES26 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
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

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/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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2040										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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R210										0.00	0	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 04/08/2016 GOVI			523.80100	523.80100	523.42900	523.42900				0.00	0	64
GOVI On 03/11/2016 GOVI			533.75400	533.75400	533.38600	533.38600				0.00	0	384
GOVI On 02/02/2017 GOVI			544.23900	544.23900	543.87400	543.87400				0.00	0	26
GOVI On 04/05/2017 GOVI			555.46000	555.46000	555.09400	555.09400				0.00	0	0
Total GOVI Future										0.00	0	474
GOVI On 04/08/2016 GOVI	520.99	Call			24,390.00000	2.43900	28,110,000			0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Call			24,290.00000	2.42900	28,010,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			24,190.00000	2.41900	27,910,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			572,760.00000	57.27600	576,440,000			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			572,660.00000	57.26600	576,340,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.12	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Call			572,560.00000	57.25600	576,240,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Call			105,540.00000	10.55400	109,190,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2017	GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			105,440.00000	10.54400	109,090,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			105,340.00000	10.53400	108,990,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,928,940.00000	292.89400	2,932,600,000		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			2,929,140.00000	292.91400	2,932,800,000		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			2,929,040.00000	292.90400	2,932,700,000		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	474
Total for GOVI												0.00	0	474
AL37	On	04/08/2016	Index Future			496.49700	496.49700	496.49900	496.49900			0.00	0	2
AL37	On	03/11/2016	Index Future			505.93200	505.93200	505.94400	505.94400			0.00	0	14
AL37	On	02/02/2017	Index Future			515.87000	515.87000	515.89300	515.89300			0.00	0	0
Total AL37 Future												0.00	0	16
Total For AL37												0.00	0	16
AL7T	On	04/08/2016	Index Future			577.49700	577.49700	576.88400	576.88400			0.00	0	2
AL7T	On	03/11/2016	Index Future			588.47100	588.47100	587.85800	587.85800			0.00	0	9
AL7T	On	02/02/2017	Index Future			600.03000	600.03000	599.41700	599.41700			0.00	0	0
Total AL7T Future												0.00	0	11
Total For AL7T												0.00	0	11
ALBI	On	04/08/2016	Index Future			526.29600	526.29600	525.89200	525.89200			0.00	0	118
ALBI	On	03/11/2016	Index Future			536.29700	536.29700	535.89600	535.89600			0.00	0	606
ALBI	On	02/02/2017	Index Future			546.83200	546.83200	546.43300	546.43300			0.00	0	0
ALBI	On	04/05/2017	Index Future			558.10600	558.10600	557.70600	557.70600			0.00	0	0
Total ALBI Future												0.00	0	724
Total For ALBI												0.00	0	724
IGOV	On	04/08/2016	Index Future			247.39400	247.39400	247.18900	247.18900			0.00	0	130
IGOV	On	03/11/2016	Index Future			252.11000	252.11000	251.90700	251.90700			0.00	0	968
IGOV	On	02/02/2017	Index Future			257.07800	257.07800	256.87500	256.87500			0.00	0	55
IGOV	On	04/05/2017	Index Future			262.39300	262.39300	262.18900	262.18900			0.00	0	0
Total IGOV Future												0.00	0	1,153
Total For IGOV												0.00	0	1,153
ILBI	On	04/08/2016	Index Future			670.02900	670.02900	669.83700	669.83700			0.00	0	0
ILBI	On	03/11/2016	Index Future			682.80900	682.80900	682.61400	682.61400			0.00	0	0
ILBI	On	02/02/2017	Index Future			696.26400	696.26400	696.06800	696.06800			0.00	0	149

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ILBI Future										0.00	0	149
Total For ILBI										0.00	0	149
Total for Index										0.00	0	2,053
JIBAR F On 17/08/2016		Jibar Future	7.35000	92.65000	7.35000	92.65000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.38000	92.62000	7.38000	92.62000				0.00	0	10
JIBAR F On 19/10/2016		Jibar Future	7.40000	92.60000	7.40000	92.60000				0.00	0	0
JIBAR F On 16/11/2016		Jibar Future	7.43000	92.57000	7.43000	92.57000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.46000	92.54000	7.46000	92.54000				0.00	0	0
JIBAR F On 15/02/2017		Jibar Future	7.51000	92.49000	7.51000	92.49000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.55000	92.45000	7.55000	92.45000				0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	7.63000	92.37000	7.63000	92.37000				0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	7.66000	92.34000	7.66000	92.34000				0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	7.69000	92.31000	7.69000	92.31000				0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	7.72000	92.28000	7.72000	92.28000				0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	7.98000	92.02000	7.98000	92.02000				0.00	0	0
Total Jibar Future										0.00	0	10
Total For JIBAR FUTURE										0.00	0	10
Total for Jibar										0.00	0	10
10Y ST On 17/12/2025		Interest Rate Swap	98.12045	98.12045	98.01598	98.01598				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	95.21431	95.21431	95.09843	95.09843				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	93.98719	93.98719	93.86023	93.86023				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	96.06129	96.06129	95.92633	95.92633				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	100.07303	100.07303	100.07456	100.07456				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.03007	100.03007	100.03117	100.03117				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.67828	99.67828	99.68386	99.68386				0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.76938	99.76938	99.77885	99.77885				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	100.09291	100.09291	100.10179	100.10179				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.42162	99.42162	99.43341	99.43341				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.12976	99.12976	99.13150	99.13150				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	99.24027	99.24027	99.22253	99.22253				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	98.26364	98.26364	98.19049	98.19049				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	97.60579	97.60579	97.53060	97.53060				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	96.91109	96.91109	96.83464	96.83464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
5Y STN On 21/09/2021 Interest Rate Swap			97.18836	97.18836	97.11273	97.11273				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										15,692,137,092.80	143,009	1,094,757
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.03708				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			11.17500	99.16084	11.17500	99.13154		268,200,000,000,000.00		24,000,000,000	6,000,000,000	
Total AA05 SPOT								8,200,000,000,000.00		24,000,000,000	6,000,000,000	
Total For AA05								8,200,000,000,000.00		24,000,000,000	6,000,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.49003				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.90500	101.34838	9.90500	101.32162				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	109.90400	10.00000	109.87600				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	101.82304				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.96514				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.78000	98.70288	9.78000	98.67726				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.41743	100.00000	11.38978				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.23582	10.84000	102.20651				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB016L On 05/02/2025 Spot Bond			100.00000	9.65126	100.00000	8.78513				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.70657	11.37000	104.67511				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.41752	100.00000	11.38986				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.96859	11.81000	89.94013				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.53904	100.00000	11.51108				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	12.57830	100.00000	12.86663				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	18.13365	100.00000	18.10533				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.17822				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			9.09500	103.43219	9.09500	103.40720				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900				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			2.82000	118.53686	2.82000	279.84579				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	101.53564				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0: On 17/03/2020 Spot Bond				100.00000	0.00000	101.81090				0.00	0	5,000,000,000
Total ABFN08 SPOT										0.00	0	5,000,000,000
Total For ABFN08										0.00	0	5,000,000,000
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	101.22596				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.00000	0.00000	98.99336				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	100.48855				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.26966				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	99.84398				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	99.65430				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	99.92909				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	99.13468				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	101.89368				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.72500	101.43274	11.72500	102.30502				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	96.97496				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.97889			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	102.35989			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK2 On 24/05/2018 Spot Bond			8.79500	103.93442	8.79500	102.98743			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	98.22093			0.00	960,000,000	960,000,000
Total ABK3 SPOT									0.00	960,000,000	960,000,000
Total For ABK3									0.00	960,000,000	960,000,000
ABK3/J On 07/11/2018 Spot Bond			100.00000	25.30931	100.00000	25.24800			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.84597			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	34.28627	100.00000	34.20321			0.00	0	0
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.14101			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	22.08609	100.00000	22.03258			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.59451			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	98.33888			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.49024			0.00	0	10,000,000
Total ABK8 SPOT									0.00	0	10,000,000
Total For ABK8									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	96.55709			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			5.73000	103.24594	5.73000	140.72756		7,334,400,000,000.00	1,280,000,000	1,280,000,000	
Total ABKI01 SPOT								7,334,400,000,000.00	1,280,000,000	1,280,000,000	
Total For ABKI01								7,334,400,000,000.00	1,280,000,000	1,280,000,000	
ABKI02 On 05/06/2020 Spot Bond			5.73000	98.89658	5.73000	123.95197		0.00	0	0	
Total ABKI02 SPOT								0.00	0	0	
Total For ABKI02								0.00	0	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	9.28032	100.00000	9.26525		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			6.23000	90.72742	6.23000	106.68178		2,598,253,273,000.00	417,055,100	417,055,100	
Total ABKI03 SPOT								2,598,253,273,000.00	417,055,100	417,055,100	
Total For ABKI03								2,598,253,273,000.00	417,055,100	417,055,100	
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.17373	100.00000	5.16533		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			6.76000	99.80521	6.76000	113.26338		12,979,200,000,000.00	1,920,000,000	1,920,000,000	
Total ABKI04 SPOT								12,979,200,000,000.00	1,920,000,000	1,920,000,000	
Total For ABKI04								12,979,200,000,000.00	1,920,000,000	1,920,000,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.31552	100.00000	8.29429		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	0.00000	86.91963		0.00	95,488,400	110,352,040	
Total ABKS1 SPOT								0.00	95,488,400	110,352,040	
Total For ABKS1								0.00	95,488,400	110,352,040	
ABN05 On 18/04/2021 Spot Bond			2.15000	186.58086	2.15000	186.56002		0.00	0	0	
Total ABN05 SPOT								0.00	0	0	
Total For ABN05								0.00	0	0	
ABN09 On 27/06/2023 Spot Bond			2.17000	188.25795	2.17000	188.23681		0.00	0	0	
Total ABN09 SPOT								0.00	0	0	
Total For ABN09								0.00	0	0	
ABN14 On 10/10/2033 Spot Bond			1.82000	201.43811	1.82000	201.41740		0.00	0	0	
Total ABN14 SPOT								0.00	0	0	
Total For ABN14								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN33 On 29/01/2018 Spot Bond			8.49125	88.61111	8.49125	88.60154				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			8.49125	88.61111	8.49125	88.60154				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	101.30499				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.52788				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.90875				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.43430				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	99.88000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.71000	94.67648	2.71000	118.54877				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.57000	101.20087	2.57000	174.08952				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.46000	114.45940	2.46000	228.81378				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	99.52000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN67 On 28/02/2023 Spot Bond			9.94000	92.93475	9.94000	92.91038			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	111.80000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.72141			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	106.91000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	120.34500			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	106.89819	9.63000	106.87072			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	110.86000			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			10.04500	104.15865	10.04500	104.13076			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			9.28000	92.93877	9.28000	92.91574			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10.59000	100.70739	10.59000	100.67900			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	100.25000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.31290			0.00	51,600,000	25,800,000
Total ABN91 SPOT									0.00	51,600,000	25,800,000
Total For ABN91									0.00	51,600,000	25,800,000
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.07159			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			8.70500	105.50383	8.70500	105.47940			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.75500	101.81675	9.75500	101.79026			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			9.52500	101.23790	9.52500	101.21230			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.98500	100.81704	9.98500	100.79035			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.64500	100.96238	9.64500	100.93654			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.95000	101.40503	9.95000	101.37828			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.89000	99.55108	10.89000	99.52240		4,356,000,000,000.00		400,000,000	200,000,000
Total ABS16 SPOT								4,356,000,000,000.00		400,000,000	200,000,000
Total For ABS16								4,356,000,000,000.00		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
ABS17 On 11/11/2027 Spot Bond			10.89000	100.81774	10.89000	100.78869			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			9.42500	97.57786	9.42500	97.55331		33,176,000,000,000.00		3,520,000,000	880,000,000
Total ABS6 SPOT								33,176,000,000,000.00		3,520,000,000	880,000,000
Total For ABS6								33,176,000,000,000.00		3,520,000,000	880,000,000
ABS7 On 11/09/2026 Spot Bond			10.84000	91.15662	10.84000	91.13048			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	12.19174	100.00000	12.16490			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.01000	218.35222	3.01000	276.61493			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			2.95000	135.77582	2.95000	138.78567			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.23000	139.72423	2.23000	142.51471			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02824	100.00000	0.02817			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	23.44687	100.00000	23.39007			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	81.79984			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	100.07835			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	100.07835			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.07872			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	100.07872			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	100.07798			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900			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	101.19283			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	101.22299			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.23509			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	101.21077			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	101.15629			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.73500	101.94917	9.73500	101.97041			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	99.03717			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	219.49089			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	219.57785			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	101.18052			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	101.61166			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	100.90566			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.19710			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.63995			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.40237			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	101.18419			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.48995			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	101.16252			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	101.11985			0.00	0	0
Total ACL157 SPOT									0.00	0	0
Total For ACL157									0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.81223	10.23000	103.78409			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	105.02160			0.00	0	0
Total ACL165 SPOT									0.00	0	0
Total For ACL165									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.85500	101.07479	9.85500	101.04823			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.15878			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	127.46960	1.75000	127.45673			0.00	0	0
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	101.15025			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	101.18070			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.11978			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25271			0.00	106,500,000	39,000,000
Total ACL181 SPOT									0.00	106,500,000	39,000,000
Total For ACL181									0.00	106,500,000	39,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76087			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	102.79015			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	101.49861			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	101.17444			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	101.13738			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.18895			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.20477			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.20851			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.20851			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.27811			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	101.15629			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26837			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	102.06336			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.27811			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	104.50534			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.22922			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	101.22922			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	156.88844			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	158.02576			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.08692			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.73815			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.10998			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.30638			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	92.03446				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	101.09657				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	101.09537				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	101.16959				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	99.82817				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	100.23838				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	100.23502				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	101.16470				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	101.14643				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.48833				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	33.05218	100.00000	32.97212				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.88096				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.59470				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	28.36035	100.00000	28.29164				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	96.58793	100.00000	96.33508				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	17.55580	100.00000	17.51328				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	3.82089	100.00000	3.81163				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.42828				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.44198				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.48757				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.41461				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.41918				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				100.00000	0.00000	100.53315			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	100.51041			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.69625			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.62844			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	40.11732	100.00000	40.01386		893,029,850,000,000.00	18,930,298,500	18,930,298,500	
Total AHL01U SPOT								13,029,850,000,000.00	18,930,298,500	18,930,298,500	
Total For AHL01U								13,029,850,000,000.00	18,930,298,500	18,930,298,500	
AHL1AI On 15/04/2020 Spot Bond			100.00000	11.91204	100.00000	11.88132		967,567,110,000,000.00	359,675,671,100	359,675,671,100	
Total AHL1AU SPOT								17,567,110,000,000.00	359,675,671,100	359,675,671,100	
Total For AHL1AU								17,567,110,000,000.00	359,675,671,100	359,675,671,100	
AHY2U On 08/07/2026 Spot Bond			100.00000	11.08444	100.00000	11.04240		0.00	0	0	
Total AHY2U SPOT								0.00	0	0	
Total For AHY2U								0.00	0	0	
AIG2U On 08/07/2026 Spot Bond			100.00000	9.02828	100.00000	8.99403		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			9.38500	101.49011	9.38500	101.46482		37,540,000,000,000.00	4,000,000,000	2,000,000,000	
Total AIR01 SPOT								17,540,000,000,000.00	4,000,000,000	2,000,000,000	
Total For AIR01								17,540,000,000,000.00	4,000,000,000	2,000,000,000	
AIR02 On 30/04/2023 Spot Bond			10.20000	110.14451	10.20000	110.11457		306,000,000,000.00	30,000,000	30,000,000	
Total AIR02 SPOT								306,000,000,000.00	30,000,000	30,000,000	
Total For AIR02								306,000,000,000.00	30,000,000	30,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			9.68000	99.36369	9.68000	99.33817			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.49869	100.00000	14.46660			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			10.46000	98.49572	10.46000	98.46844			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.82500	177.54898	2.82500	177.52592			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.41676			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.96049			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	101.02210			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	99.90654			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	40.10031	100.00000	40.00316			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	38.99571	100.00000	38.90123			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	10.37893	100.00000	10.35379			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	10.37893	100.00000	10.35379			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	4.33118	100.00000	4.32504			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	0.05200	100.00000	0.05194			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.61156			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	101.03441			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	101.11984			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.61775			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	98.83000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	115.18458			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			2.71000	248.12183	2.71000	248.09035			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	99.56702			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	91.65079			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	99.84654			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03(On 07/12/2033 Spot Bond			2.72500	174.39839	2.72500	220.93467			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	101.04172			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0
ASN04(On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05(On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.98543				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.53081				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.42590				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.34250				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.18307				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	100.07173				0.00	100,000,000	50,000,000
Total ASN061 SPOT										0.00	100,000,000	50,000,000
Total For ASN061										0.00	100,000,000	50,000,000
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.05160				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.56530				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.17258				0.00	0	2,686,000,000
Total ASN068 SPOT										0.00	0	2,686,000,000
Total For ASN068										0.00	0	2,686,000,000
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.90589				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	87.26512				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.31537				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	101.13175				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.39484				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	100.45647				0.00	110,900,000	29,300,000
Total ASN083 SPOT										0.00	110,900,000	29,300,000
Total For ASN083										0.00	110,900,000	29,300,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.75880				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.94720				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	100.67375				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	100.36351				0.00	160,000,000	80,000,000
Total ASN092 SPOT										0.00	160,000,000	80,000,000
Total For ASN092										0.00	160,000,000	80,000,000
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	99.85514				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 17/08/2016 Spot Bond				100.00000	0.00000	101.78934				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	63.93844				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.63297				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.16238				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.48870				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.19737				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12: On 20/12/2020 Spot Bond				100.00000	0.00000	101.47206				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.00000	0.00000	101.14117				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	101.84538				0.00	0	182,000,000
Total ASN128 SPOT										0.00	0	182,000,000
Total For ASN128										0.00	0	182,000,000
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	101.84194				0.00	0	182,000,000
Total ASN129 SPOT										0.00	0	182,000,000
Total For ASN129										0.00	0	182,000,000
ASN13: On 24/02/2019 Spot Bond				100.00000	0.00000	101.81597				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.59051				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.57787				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	101.45993				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	72.72058				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			2.96000	137.35788	2.96000	137.33961				0.00	0	220,000,000
Total ASN137 SPOT										0.00	0	220,000,000
Total For ASN137										0.00	0	220,000,000
ASN13: On 12/09/2016 Spot Bond				100.00000	0.00000	102.20100				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14(On 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	74.41814				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	101.13197				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14(On 20/06/2020 Spot Bond				100.00000	0.00000	101.18881				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	100.00000				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	100.00000				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	99.72021				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			3.00500	137.04609	3.00500	137.02768				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	94.31486				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 04/05/2021 Spot Bond				100.00000	0.00000	101.66727				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

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 31/03/2031 Spot Bond			3.47000	91.80365	3.47000	159.32295				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	100.75137				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
ASN35 On 20/12/2016 Spot Bond			100.00000	75.67206	100.00000	75.52162				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	42.60555	100.00000	42.50234				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	42.68072	100.00000	42.57733				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	42.34247	100.00000	42.23989				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43 On 10/03/2017 Spot Bond			100.00000	63.18108	100.00000	63.02801				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49 On 19/09/2016 Spot Bond			100.00000	90.65087	100.00000	90.43031				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	30.37394	100.00000	30.30035				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN55I On 29/12/2016 Spot Bond			100.00000	88.66321	100.00000	88.45409				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	2.51759	100.00000	2.51149				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	22.24573	100.00000	22.19184				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.21120				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	100.90056				0.00	0	3,000,000,000
Total BAW10 SPOT										0.00	0	3,000,000,000
Total For BAW10										0.00	0	3,000,000,000
BAW11 On 01/10/2018 Spot Bond			9.25000	104.40303	9.25000	104.37724				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.65914				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.18088				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.82101				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			10.60500	98.00918	10.60500	97.98151			212,100,000,000,000.00	20,000,000,000	6,117,600,000	
Total BAW19 SPOT									12,100,000,000,000.00	20,000,000,000	6,117,600,000	
Total For BAW19									12,100,000,000,000.00	20,000,000,000	6,117,600,000	
BAW21 On 24/03/2022 Spot Bond			10.22500	99.45108	10.22500	99.42414			0.00	0	180,000,000	
Total BAW21 SPOT									0.00	0	180,000,000	
Total For BAW21									0.00	0	180,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.34207	9.30000	103.31655			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/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
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.48868				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	34.48027	100.00000	34.39674				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	102.06045				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			9.24500	104.11771	9.24500	104.09201				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.17041				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			12.26833	100.62447	12.26833	100.49226				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.81103	100.33575	10.81103	100.92102				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.24976				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.29820				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.29820				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			12.40781	99.84701	12.40781	100.02683				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			12.02000	100.50004	12.02000	100.25882				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.08535				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.94500	87.31811	11.94500	99.13351				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	101.12770				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.72500	85.23430	11.72500	98.89865				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	101.09913				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.12262				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	101.12262				0.00	2,832,000,000	3,532,000,000
Total BAYA35 SPOT										0.00	2,832,000,000	3,532,000,000
Total For BAYA35										0.00	2,832,000,000	3,532,000,000
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.80091				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.12295				0.00	1,925,860,000	962,930,000
Total BAYA39 SPOT										0.00	1,925,860,000	962,930,000
Total For BAYA39										0.00	1,925,860,000	962,930,000
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.24257				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.12295				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.09042				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.09042				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.12305				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.95842				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.17312				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	101.20292				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.82625	101.39799	15.82625	101.26727				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.66272	101.11229	14.66272	101.17796				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.42795				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.42777				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.42786				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	101.47444				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.26378				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	71.15010	100.00000	71.01167				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.39533	100.00000	20.34592				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.56204	100.00000	18.51708				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.45806	100.00000	11.43030				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.45806	100.00000	11.43030				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	13.85333	100.00000	13.81977				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	12.00367	100.00000	11.97459				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC103U On 12/08/2016 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC105U On 02/09/2016 Spot Bond			100.00000	96.72965	100.00000	96.48414				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC108U On 28/10/2016 Spot Bond			100.00000	83.54083	100.00000	83.35519				0.00	0	0
Total BC108U SPOT										0.00	0	0
Total For BC108U										0.00	0	0
BC109U On 24/08/2016 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total BC109U SPOT										0.00	0	0
Total For BC109U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BC110L On 15/09/2016 Spot Bond			100.00000	89.90148	100.00000	89.68059			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	81.29176	100.00000	81.11111			0.00	0	0
Total BC111U SPOT									0.00	0	0
Total For BC111U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.32607			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.65461			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	99.76295			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	100.23626			0.00	0	0
Total BCJ09 SPOT									0.00	0	0
Total For BCJ09									0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.54545			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	15.15126	100.00000	15.11455			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	15.15126	100.00000	15.11455			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			2.12000	102.14846	2.12000	193.79645			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.66000	92.07038	8.66000	166.06327			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.66000	93.38554	8.66000	166.53766			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			9.04500	95.80191	9.04500	95.77875			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			8.47500	100.46657	8.47500	100.44391			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	10.27113	100.00000	10.24625			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.88835	100.00000	8.86681			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.88835	100.00000	8.86681			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.42943	100.00000	9.40659			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00006	100.00000	0.00006			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.61585	100.00000	12.58528			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.42552	100.00000	17.38331			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	100.06764			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.28166				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	100.06925				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	100.07409				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.08053				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	80.93126	100.00000	80.75221				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	80.93126	100.00000	80.75221				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.24392				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.26426				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A: On 15/03/2017 Spot Bond			8.74500	103.43526	8.74500	103.41121				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.35464				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.43354				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42D On 15/03/2017 Spot Bond			100.00000	57.94178	100.00000	57.80141			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	57.94178	100.00000	57.80141			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	103.20960			0.00	0	150,000,000
Total BGL01 SPOT									0.00	0	150,000,000
Total For BGL01									0.00	0	150,000,000
BGL02 On 19/11/2019 Spot Bond			11.48500	100.52037	11.48500	100.48987			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	99.97165			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			11.37500	92.94577	11.37500	96.23099			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.50500	103.95793	11.50500	104.25645			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.75479			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.98000	103.92334	11.98000	104.19896			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.85954			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			11.50500	103.62376	11.50500	103.59227			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	99.96891			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL11 On 05/05/2021 Spot Bond			11.88500	106.06717	11.88500	104.98198				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	105.72082				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	103.88521				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.62001				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.58651				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			9.15500	100.10580	9.15500	100.08132				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.29383				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	89.99416	100.00000	89.71810				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC097 On 03/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	101.74497				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	101.59915				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	100.83644				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	100.67670				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	100.34918				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC119 On 05/08/2016 Spot Bond				100.00000	0.00000	99.97905				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC122 On 05/08/2016 Spot Bond				100.00000	0.00000	99.97904				0.00	0	0
Total BTC122 SPOT										0.00	0	0
Total For BTC122										0.00	0	0
BTC124 On 11/08/2016 Spot Bond				100.00000	0.00000	98.46538				0.00	0	0
Total BTC124 SPOT										0.00	0	0
Total For BTC124										0.00	0	0
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	96.59335				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	101.53474				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC128 On 22/08/2016 Spot Bond				100.00000	0.00000	99.62268				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC129 On 25/08/2016 Spot Bond				100.00000	0.00000	99.64475				0.00	0	0
Total BTC129 SPOT										0.00	0	0
Total For BTC129										0.00	0	0
BTC130 On 29/08/2016 Spot Bond				100.00000	0.00000	99.47575				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	99.32896				0.00	0	0
Total BTC131 SPOT										0.00	0	0
Total For BTC131										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC132 On 08/09/2016 Spot Bond				100.00000	0.00000	101.69894				0.00	0	0
Total BTC132 SPOT										0.00	0	0
Total For BTC132										0.00	0	0
BTC133 On 27/09/2016 Spot Bond				100.00000	0.00000	98.86567				0.00	0	0
Total BTC133 SPOT										0.00	0	0
Total For BTC133										0.00	0	0
BTC134 On 03/10/2016 Spot Bond				100.00000	0.00000	98.73310				0.00	0	0
Total BTC134 SPOT										0.00	0	0
Total For BTC134										0.00	0	0
BTC137 On 04/11/2016 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total BTC137 SPOT										0.00	0	0
Total For BTC137										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	87.72788	100.00000	87.51999				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	100.97560				0.00	0	20,000,000
Total BWZ18B SPOT										0.00	0	20,000,000
Total For BWZ18B										0.00	0	20,000,000
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.00630				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.17416				0.00	1,000,000,000	500,000,000
Total BWZJ17 SPOT										0.00	1,000,000,000	500,000,000
Total For BWZJ17										0.00	1,000,000,000	500,000,000
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.93053				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	31.60208	100.00000	31.52552				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.94500	104.51555	9.94500	104.48776				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	102.04653				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12 On 06/09/2018 Spot Bond			15.42500	97.54951	15.42500	97.51014			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	101.70357			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			13.22500	96.66463	13.22500	96.63099			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			9.15500	102.21200	9.15500	102.18715			0.00	0	9,000,000,000
Total CBL16 SPOT									0.00	0	9,000,000,000
Total For CBL16									0.00	0	9,000,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.85381			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.22500	99.67470	13.22500	99.63964			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	96.58333			0.00	220,000,000	110,000,000
Total CBL20 SPOT									0.00	220,000,000	110,000,000
Total For CBL20									0.00	220,000,000	110,000,000
CBL22 On 06/05/2020 Spot Bond			10.20500	96.86793	10.20500	96.84173			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	102.09374			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	100.05075			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	99.90193			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			10.50500	104.93071	10.50500	104.90152			0.00	0	200,000,000
Total CBL26 SPOT									0.00	0	200,000,000
Total For CBL26									0.00	0	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
CCT01 On 23/06/2023 Spot Bond			10.56500	111.08208	10.56500	111.05083			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.62000	106.89433	10.62000	106.86411		14,868,000,000,000.00	1,400,000,000	350,000,000	
Total CCT02 SPOT								14,868,000,000,000.00	1,400,000,000	350,000,000	
Total For CCT02								14,868,000,000,000.00	1,400,000,000	350,000,000	
CCT03 On 15/03/2025 Spot Bond			10.64000	107.19716	10.64000	107.16697		212,800,000,000.00	20,000,000	20,000,000	
Total CCT03 SPOT								212,800,000,000.00	20,000,000	20,000,000	
Total For CCT03								212,800,000,000.00	20,000,000	20,000,000	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.97326		0.00	0	0	
Total CGR10 SPOT								0.00	0	0	
Total For CGR10								0.00	0	0	
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.09502		0.00	0	0	
Total CGR14 SPOT								0.00	0	0	
Total For CGR14								0.00	0	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.88810	10.00000	110.85920		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.61872		0.00	0	0	
Total CGR15 SPOT								0.00	0	0	
Total For CGR15								0.00	0	0	
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.27181		0.00	0	0	
Total CGR16 SPOT								0.00	0	0	
Total For CGR16								0.00	0	0	
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.30563		0.00	0	0	
Total CGR17 SPOT								0.00	0	0	
Total For CGR17								0.00	0	0	
CGR18 On 04/05/2018 Spot Bond			100.00000	21.02245	100.00000	20.97152		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	32.94730	100.00000	32.86748		0.00	0	0	
Total CGR19U SPOT								0.00	0	0	
Total For CGR19U								0.00	0	0	
CGR20 On 03/07/2018 Spot Bond			100.00000	30.72401	100.00000	30.64958		0.00	0	0	
Total CGR20U SPOT								0.00	0	0	
Total For CGR20U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.75422			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	99.90902			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	99.88207			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	99.87104			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.18557			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.94968			0.00	0	0
Total CGR26 SPOT									0.00	0	0
Total For CGR26									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98205			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	101.01470			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.05252			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.87185			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	102.00634			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG09L On 07/06/2019 Spot Bond			100.00000	20.08752	100.00000	20.02481				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.16800				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.17217				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.17902				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.94245	10.11000	100.91539				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	133.56234	2.76000	133.54515				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	103.29780				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193 On 29/08/2021 Spot Bond			3.14000	131.10745	3.14000	133.56958			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	103.51667	8.25000	103.49340			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.93000	140.53475	2.93000	134.13999			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	139.04809	2.40000	132.72279			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	101.58653			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			9.21500	102.37326	9.21500	102.34789			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.38374			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.38374			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			9.26500	102.34805	9.26500	102.32257			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			9.26500	102.34805	9.26500	102.32257			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			9.31500	101.08938	9.31500	101.06440			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.20500			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.30965			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	110.88800	10.00000	110.85900			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	110.88800	10.00000	110.85900			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	99.74817			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.83570			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	95.45669	13.50000	95.42243			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	104.17691	9.35000	104.15075			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.24991			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	101.13193			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	101.28099			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.28099			0.00	0	658,000,000
Total CLN259 SPOT									0.00	0	658,000,000
Total For CLN259									0.00	0	658,000,000
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.28099			0.00	0	1,326,000,000
Total CLN260 SPOT									0.00	0	1,326,000,000
Total For CLN260									0.00	0	1,326,000,000
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.10603			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			9.65500	103.42686	9.65500	103.40036			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	100.39081			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	102.77916			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	101.28826			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	101.13197			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26321			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.77970			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	102.00975			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.35269			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN28(On 07/06/2017 Spot Bond				100.00000	0.00000	101.82650				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28(On 10/08/2017 Spot Bond				100.00000	0.00000	100.01140				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28(On 30/08/2017 Spot Bond				100.00000	0.00000	101.87615				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	101.17331				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	101.08892				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	102.22649				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.93174				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	101.07866				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.94935				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29(On 20/12/2017 Spot Bond				100.00000	0.00000	101.27437				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.93182				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.20531				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	100.99628				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	165.48048				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	101.89741				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	165.58964				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	164.82517				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	165.39683				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	99.71223				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			11.22000	94.69443	11.22000	94.66634				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.74000	96.18035	11.74000	96.15054				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	100.95852				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.29259				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	99.71811			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.26016			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	100.07831			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.26795	8.80500	102.27329			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.26231			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.20141			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.21967			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.29009			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.22941			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.32676			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	100.95852			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	143.75296				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.18398				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.46884				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96324				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.37511				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	101.09537				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.25599				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	100.18248				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	100.93963				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.17276				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	101.63651				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.07263				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN356 On 24/07/2017 Spot Bond				100.00000	0.00000	100.25882				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.06862				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.40000	104.70763	10.40000	104.67878				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.15073				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.88668				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.54000	106.95108	12.54000	106.91574				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.88242				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.57000	100.65127	12.57000	100.61756				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	105.01781	10.02000	104.98991				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	99.88242				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.24356				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	82.46410			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	101.13548			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	101.15618			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	101.15634			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	100.99345			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.90500	103.59152	9.90500	103.56431			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	100.83913			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	101.25984			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	101.74687	10.98000	101.71732			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	104.09727	11.00000	104.06699			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	101.27767			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	100.31806			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			12.33000	102.99170	12.33000	102.95822			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.38469			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.15606			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.25658			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.22324			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.84294			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	101.10766			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.16226			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.53893			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.24764			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	102.15221				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	99.72752				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	99.72900				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	101.16216				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.28985				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	100.90184				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	100.90184				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	102.26714				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	84.46737				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.16825				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.50996				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.27773				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.28381				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.51223				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.26557				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.49628				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.32634				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.54171				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	101.49628	4.00000	100.31607				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.24199				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.38710				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	44.65185	7.01000	45.24705				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	101.39925				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	100.31480				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.84138				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	101.70230				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	101.84138				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	104.84619				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	101.65993				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	101.31451				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	102.15923				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	101.64176				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	106.42712				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.84549				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.96820				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	102.04060				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	107.16901				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.88293				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.27168				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	101.18881				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	102.95564				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	99.99977				0.00	200,000,000	100,000,000
Total CLN439 SPOT										0.00	200,000,000	100,000,000
Total For CLN439										0.00	200,000,000	100,000,000
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	107.99738				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	102.24510				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	100.92355				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN443 On 06/09/2016 Spot Bond				100.00000	0.00000	100.90097				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	102.02811				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.57500	105.05756	10.57500	105.02815				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26342				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.82209				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.00000	0.00000	100.46145				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.00000	0.00000	100.80467				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83179				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 20/06/2017 Spot Bond				100.00000	0.00000	100.79337				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.63000	132.79793	3.63000	132.77787				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	189.42239				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			9.04500	95.80191	9.04500	95.77875				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.66000	37.75260	8.66000	166.06327				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.66000	38.24544	8.66000	166.53766				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.64638				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.70055				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.21714				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.14898				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.16244				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.64971				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.17462				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.26016				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	101.08448				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	101.13197				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	99.27126				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	101.13191				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0

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 20/06/2020 Spot Bond				100.00000	0.00000	101.17433			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.93734			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.55083			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			9.39500	104.84355	9.39500	104.83656			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			9.25000	101.06457	9.25000	101.03960			0.00	0	1,328,259,900
Total COJ04 SPOT									0.00	0	1,328,259,900
Total For COJ04									0.00	0	1,328,259,900
COJ05 On 05/06/2023 Spot Bond			9.95500	112.96643	9.95500	112.93644			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.11500	106.34089	10.11500	106.31239			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.90000	104.65689	10.90000	104.62654			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			10.29000	100.97568	10.29000	100.94800			0.00	0	160,000,000
Total COJG01 SPOT									0.00	0	160,000,000
Total For COJG01									0.00	0	160,000,000
COT01 On 03/04/2023 Spot Bond			10.46500	96.67619	10.46500	96.64926			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			11.39000	95.84791	11.39000	95.81890		18,224,000,000,000.00		1,600,000,000	450,000,000
Total COT02 SPOT								18,224,000,000,000.00		1,600,000,000	450,000,000
Total For COT02								18,224,000,000,000.00		1,600,000,000	450,000,000
COT03 On 05/06/2028 Spot Bond			11.39000	89.17116	11.39000	89.14418			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	14.65129	100.00000	14.61579				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										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
CPL021 On 12/03/2020 Spot Bond			100.00000	12.62579	100.00000	12.59520				0.00	0	0
Total CPL021U SPOT										0.00	0	0
Total For CPL021U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	21.24488	100.00000	21.19342				0.00	0	0
Total CPL031U SPOT										0.00	0	0
Total For CPL031U										0.00	0	0
CPL041 On 26/08/2016 Spot Bond			100.00000	96.90782	100.00000	96.65741				0.00	0	0
Total CPL041U SPOT										0.00	0	0
Total For CPL041U										0.00	0	0
CPL051 On 30/10/2018 Spot Bond			100.00000	20.61732	100.00000	20.56739				0.00	0	0
Total CPL051U SPOT										0.00	0	0
Total For CPL051U										0.00	0	0
CPL061 On 30/11/2018 Spot Bond			100.00000	23.89785	100.00000	23.83995				0.00	0	0
Total CPL061U SPOT										0.00	0	0
Total For CPL061U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.88000	95.31498	11.88000	95.28509				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN381 On 10/06/2018 Spot Bond			100.00000	31.19669	100.00000	31.12112				0.00	0	0
Total DEN381U SPOT										0.00	0	0
Total For DEN381U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN39U On 10/06/2018 Spot Bond			100.00000	24.02252	100.00000	23.96433			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	31.83762	100.00000	31.76048			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			8.27000	100.87372	8.27000	100.85152		330,800,000,000.00		40,000,000	186,000,000
Total DENG44 SPOT								330,800,000,000.00		40,000,000	186,000,000
Total For DENG44								330,800,000,000.00		40,000,000	186,000,000
DENG4 On 29/09/2017 Spot Bond			6.86000	102.39258	6.86000	102.37382			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	101.75183			0.00	0	0
Total DENG58 SPOT									0.00	0	0
Total For DENG58									0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	99.99980			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			8.75000	95.97371	8.75000	99.97609			0.00	0	0
Total DENG61 SPOT									0.00	0	0
Total For DENG61									0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.56819			0.00	0	0
Total DENG62 SPOT									0.00	0	0
Total For DENG62									0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.43039			0.00	0	0
Total DENG63 SPOT									0.00	0	0
Total For DENG63									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.36176			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.63164			0.00	0	100,000,000
Total DLTB03 SPOT									0.00	0	100,000,000
Total For DLTB03									0.00	0	100,000,000
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DLTC13 SPOT									0.00	0	0
Total For DLTC13									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	57.42700	100.00000	55.86951			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.46635			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.38666			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	101.29635			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	62.56130			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			9.64500	98.81822	9.64500	98.79279			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			9.57500	99.58436	9.57500	99.55878		327,465,000,000.00		34,200,000	18,800,000
Total DV22 SPOT								327,465,000,000.00		34,200,000	18,800,000
Total For DV22								327,465,000,000.00		34,200,000	18,800,000
DV22/R On 07/02/2020 Spot Bond			100.00000	14.68411	100.00000	14.65143			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.95000	104.61938	9.95000	104.59147		71,640,000,000,000.00		7,200,000,000	3,604,800,000
Total DV23 SPOT								71,640,000,000,000.00		7,200,000,000	3,604,800,000
Total For DV23								71,640,000,000,000.00		7,200,000,000	3,604,800,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.72286	100.00000	14.69010			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.72286	100.00000	14.69010			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			10.00000	102.87700	10.00000	102.84942			0.00	0	220,000,000
Total DV24 SPOT									0.00	0	220,000,000

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 DV24									0.00	0	220,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	104.49127	9.69000	104.46411			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.49127	9.69000	104.46411			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.86000	99.54103	10.86000	99.51212			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	104.68098	10.10000	104.65265			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.68098	10.10000	104.65265			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC01:On 24/08/2016 Spot Bond				100.00000	0.00000	101.60814			0.00	0	0
Total DVC015 SPOT									0.00	0	0
Total For DVC015									0.00	0	0
DVC01:On 16/09/2016 Spot Bond				100.00000	0.00000	101.07610			0.00	0	0
Total DVC017 SPOT									0.00	0	0
Total For DVC017									0.00	0	0
DVC01:On 24/08/2016 Spot Bond				100.00000	0.00000	101.57247			0.00	0	0
Total DVC018 SPOT									0.00	0	0
Total For DVC018									0.00	0	0
DVC01:On 01/12/2016 Spot Bond				100.00000	0.00000	101.41182			0.00	0	0
Total DVC019 SPOT									0.00	0	0
Total For DVC019									0.00	0	0
DVC02:On 24/02/2017 Spot Bond				100.00000	0.00000	101.64930			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	103.65296			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	101.04485			0.00	0	0
Total DVC022 SPOT									0.00	0	0
Total For DVC022									0.00	0	0
DVC02:On 16/03/2017 Spot Bond				100.00000	0.00000	101.07452			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	103.26555				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.74080				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.91992				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.51951				0.00	0	25,000,000
Total DVF18 SPOT										0.00	0	25,000,000
Total For DVF18										0.00	0	25,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.70178				0.00	0	324,000,000
Total DVF19 SPOT										0.00	0	324,000,000
Total For DVF19										0.00	0	324,000,000
E170 On 01/08/2020 Spot Bond			8.57500	116.49059	8.57500	116.46401				0.00	0	8,557,039,800
Total E170 SPOT										0.00	0	8,557,039,800
Total For E170										0.00	0	8,557,039,800
E170/R On 01/08/2020 Spot Bond			100.00000	17.02450	100.00000	16.98702				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			9.54500	104.07117	9.54500	104.04481				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.70500	103.98666	9.70500	103.95987				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.93000	103.97794	9.93000	103.95056				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.96000	106.85382	2.96000	106.83960				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.24481			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A2 On 28/10/2023 Spot Bond				100.00000	0.00000	100.19865			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.75958	100.00000	16.71897			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			2.41000	106.43351	2.41000	106.42092			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	109.24564	2.25000	109.23320			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			2.33000	131.03274	2.33000	131.01751			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			2.29000	118.77846	2.29000	118.76479			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.33000	117.48513	2.33000	117.47149			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.31000	110.37972	2.31000	110.36693			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.39000	106.87486	2.39000	106.86228			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL36/I2 On 31/01/2036 Spot Bond			2.25000	109.24564	2.25000	109.23320			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			10.03500	101.91209	10.03500	101.88498			0.00	0	100,000,000
Total EMM01 SPOT									0.00	0	100,000,000
Total For EMM01									0.00	0	100,000,000
EMM02 On 11/03/2021 Spot Bond			9.77500	107.69695	9.77500	107.66903			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			10.44000	100.47030	10.44000	100.44253			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.64500	92.11392	10.64500	95.98326			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.91000	101.54381	10.91000	102.08716			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			10.54000	99.53414	10.54000	100.17438			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.62033			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.23516			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	99.90764			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	99.91077			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.85908			0.00	0	0
Total EPF006 SPOT									0.00	0	0
Total For EPF006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.55588			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	15.71372	100.00000	15.67565			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	6.43634	100.00000	6.42075			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	101.68049			0.00	0	0
Total EPFC18 SPOT									0.00	0	0
Total For EPFC18									0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.00000	0.00000	99.99996			0.00	0	0
Total EPFC21 SPOT									0.00	0	0
Total For EPFC21									0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	101.62495			0.00	0	0
Total EPFC22 SPOT									0.00	0	0
Total For EPFC22									0.00	0	0
EPFC23 On 22/08/2016 Spot Bond				100.00000	0.00000	103.65068			0.00	0	0
Total EPFC23 SPOT									0.00	0	0
Total For EPFC23									0.00	0	0
EPFC24 On 22/02/2017 Spot Bond				100.00000	0.00000	101.70985			0.00	0	0
Total EPFC24 SPOT									0.00	0	0
Total For EPFC24									0.00	0	0
EPFC25 On 04/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EPFC25 SPOT									0.00	0	0
Total For EPFC25									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.03739			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	96.95368			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.72500	96.78041	12.72500	96.74780			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS08, On 04/10/2018 Spot Bond				100.00000	0.00000	98.70197				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	23.14392	100.00000	23.08785				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	100.99853				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	101.98852				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	102.03667				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	102.09631				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C, On 17/11/2025 Spot Bond				100.00000	0.00000	102.25158				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	110.88800	10.00000	110.85900				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.91324			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	101.83557			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.88948			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.83772			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	101.81615			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.91321			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.98644			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.95067			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.32500	104.12595	8.32500	104.10275		716,831,825,625,000.00	86,105,925,000	42,958,130,300	
Total ES18 SPOT								16,831,825,625,000.00	86,105,925,000	42,958,130,300	
Total For ES18								16,831,825,625,000.00	86,105,925,000	42,958,130,300	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.67881	9.25000	102.65345		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			9.06000	104.81987	9.06000	104.79463		172,216,069,572,000.00	19,008,396,200	5,031,870,000	
Total ES23 SPOT								172,216,069,572,000.00	19,008,396,200	5,031,870,000	
Total For ES23								172,216,069,572,000.00	19,008,396,200	5,031,870,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.29211	10.00000	100.26551		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			9.52000	92.26356	9.52000	92.24012			271,651,884,336,000.00	28,534,861,800	12,989,493,600
Total ES26 SPOT									1,651,884,336,000.00	28,534,861,800	12,989,493,600
Total For ES26									1,651,884,336,000.00	28,534,861,800	12,989,493,600
ES26/R On 02/04/2026 Spot Bond			7.85000	102.66462	7.85000	102.64302			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			10.14500	81.62096	10.15500	81.53176			645,422,938,062,000.00	260,761,255,600	130,489,167,600
Total ES33 SPOT									15,422,938,062,000.00	260,761,255,600	130,489,167,600
Total For ES33									15,422,938,062,000.00	260,761,255,600	130,489,167,600
ES33/R On 15/09/2033 Spot Bond			7.50000	102.90241	7.50000	102.88182			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			10.26500	86.45796	10.26500	86.43431			580,471,557,611,000.00	56,548,617,400	51,821,824,700
Total ES42 SPOT									30,471,557,611,000.00	56,548,617,400	51,821,824,700
Total For ES42									30,471,557,611,000.00	56,548,617,400	51,821,824,700
ES42/R On 25/04/2042 Spot Bond			8.50000	102.34701	8.50000	102.32374			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.42147			0.00	30,000,000,000	7,500,000,000
Total EXX01 SPOT									0.00	30,000,000,000	7,500,000,000
Total For EXX01									0.00	30,000,000,000	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.68620			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	21.29738	100.00000	21.23089			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	21.39390	100.00000	21.32710			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	21.51673	100.00000	21.44956			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	21.63958	100.00000	21.57201			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.80954				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.64712				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.70400				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.70249				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.63849				0.00	0	30,000,000
Total FIFB08 SPOT										0.00	0	30,000,000
Total For FIFB08										0.00	0	30,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.96405				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.68801				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.65458				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.36191				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC28 On 10/08/2016 Spot Bond				100.00000	0.00000	103.93619				0.00	0	0
Total FIFC28 SPOT										0.00	0	0
Total For FIFC28										0.00	0	0
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	101.30052				0.00	0	0
Total FIFC29 SPOT										0.00	0	0
Total For FIFC29										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.18652	100.00000	0.18607				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FPB1U On 20/08/2023 Spot Bond			100.00000	0.18652	100.00000	0.18607			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.51832	100.00000	10.49284			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.24198	100.00000	10.21717			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	101.21667			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.15494			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.33863			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.41987			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.83500	98.25651	9.83500	98.23073		39,340,000,000,000.00	4,000,000,000	2,385,604,900	
Total FRB05 SPOT								39,340,000,000,000.00	4,000,000,000	2,385,604,900	
Total For FRB05								39,340,000,000,000.00	4,000,000,000	2,385,604,900	
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.21566			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.25892			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.59257			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.53644			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.87258			0.00	0	500,000,000
Total FRB13 SPOT									0.00	0	500,000,000
Total For FRB13									0.00	0	500,000,000
FRB14 On 02/06/2026 Spot Bond			10.60500	98.08137	10.60500	99.45142			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.93483			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	100.65425			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	100.82205			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	11.67611	100.00000	11.64782			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.69012			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			11.80500	105.67305	11.80500	105.63993			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	100.62569			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			10.52500	104.47932	10.52500	104.45005			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	102.08697			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.23000	141.58103	2.23000	142.51471		33,450,000,000,000.00	15,000,000,000	15,000,000,000	
Total FRBI22 SPOT								33,450,000,000,000.00	15,000,000,000	15,000,000,000	
Total For FRBI22								33,450,000,000,000.00	15,000,000,000	15,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			2.61000	120.07098	2.61000	283.46919				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			2.42500	114.02162	2.42500	121.18973				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			3.48000	92.52858	3.48000	159.16722				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			3.22000	103.59081	3.22000	207.08234				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			3.71500	92.95542	3.71500	93.39484				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.24900	73.91135	7.24900	73.40190				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.27000	48.21211	9.27000	47.33009				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.52000	46.81106	9.52000	45.90712				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	57.94178	100.00000	57.80141				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	22.78636	100.00000	22.71521				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	42.80101	100.00000	42.69733				0.00	0	0
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	101.96758				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	101.33893			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.18071			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.28054			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.32081	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.32081	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.27811			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: 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
FRC12: 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
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.22577			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.36933			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.25985			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121 On 20/09/2017 Spot Bond			6.00000	100.25775	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 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
FRC127 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
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	101.32906			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129 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
FRC130 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
FRC131 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
FRC132 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
FRC133 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
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.59979			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	101.55734			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC138: 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
FRC139: 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
FRC140: 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
FRC141: 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
FRC142: 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
FRC143: On 20/09/2017 Spot Bond			100.09221	43.05604	100.09221	42.95164				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC144: On 20/09/2017 Spot Bond				100.00000	0.00000	101.15870				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC145: On 20/09/2017 Spot Bond				100.00000	0.00000	106.46459				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC150: On 20/09/2017 Spot Bond				100.00000	0.00000	101.25608				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC151: On 20/09/2017 Spot Bond			5.76400	94.19335	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC152: On 20/12/2017 Spot Bond				100.00000	0.00000	101.26829				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.17212			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	101.20500			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.52709			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	101.18674			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	76.00554	13.22500	75.97867			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	101.12838			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	101.12960			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.56993			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	101.10546			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			3.65500	106.57278	3.65500	110.24176			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	101.21724			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.21724			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.96872				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.95852				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	101.21724				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	101.15627				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	101.13312				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	99.88774				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.29839				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	99.79164				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	100.25802				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.46641				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.46519				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.20514			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.20514			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.76661			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.80185			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.26324			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.44286			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.44286			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	99.90173			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	99.97648	8.75000	99.95296			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.18557			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.66533	100.00000	11.63707			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	10.79023	100.00000	10.76409				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	96.82611				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	15.97255	100.00000	15.93386				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.24152				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	56.56043	100.00000	56.42341				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	99.90438				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	11.60328	100.00000	11.57517				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	45.76354	100.00000	45.65268				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	99.90434				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	45.74592	100.00000	45.63510				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	99.90456				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	99.90895				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	99.99985				0.00	0	0
Total FRC219 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 FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	99.99976				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			3.04000	136.80411	3.04000	136.78562				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	102.04748				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	102.02396				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	102.02396				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	101.94552				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.29178				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	101.13080				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	101.02944				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.25946				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.95034				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			3.90000	131.00939	3.90000	130.98866				0.00	0	0
Total FRC233 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 FRC233									0.00	0	0
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	101.75916			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	100.32811			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	99.84538			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	97.80948			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	100.51031			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	99.39494			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	100.67529			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	99.25657			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	98.81539			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.86507			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	103.39746			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.85669			0.00	0	0
Total FRC245 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 FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.69249				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	100.31413				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	86.27484				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	97.89959				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	78.70277				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 10/09/2017 Spot Bond				100.00000	0.00000	101.46194				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 28/07/2017 Spot Bond				100.00000	0.00000	100.18417				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 31/01/2022 Spot Bond			3.57000	111.47212	3.57000	133.17925				0.00	0	0
Total FRC253 SPOT										0.00	0	0
Total For FRC253										0.00	0	0
FRC253 On 20/09/2016 Spot Bond				100.00000	0.00000	101.27311				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 31/01/2022 Spot Bond			3.62000	104.40400	3.62000	132.84467				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 31/01/2022 Spot Bond			3.60000	102.62351	3.60000	132.97839				0.00	0	0
Total FRC257 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 FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.41000	99.98298	3.41000	138.47605				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			3.48000	102.87880	3.48000	154.39351				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.20326				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	101.13193				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.26586				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.44576				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.39960				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.23318				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.23196				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.18212				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	21.70049	100.00000	21.64792				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	60.27337	100.00000	60.12736				0.00	0	0
Total FRD09U 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 FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	99.19137	100.00000	98.92473				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	15.34127	100.00000	15.30411				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	101.19934				0.00	3,000,000,000	1,500,000,000
Total FRJ17 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRJ17										0.00	3,000,000,000	1,500,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.41515				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.47774				0.00	0	300,000,000
Total FRJ19 SPOT										0.00	0	300,000,000
Total For FRJ19										0.00	0	300,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.59764				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	100.04073				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.32247				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS01 On 13/05/2021 Spot Bond			100.00000	3.63839	100.00000	3.63139				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02 On 13/05/2021 Spot Bond			100.00000	3.63839	100.00000	3.63139				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.14800	85.36510	2.14800	114.47351				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			2.51000	110.60120	2.51000	119.87201				0.00	0	0
Total FRS101 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 FRS101										0.00	0	0
FRS101 On 21/01/2017 Spot Bond				100.00000	0.00000	100.33265				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	100.36267	10.38000	100.33472				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.36267	10.38000	100.33472				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			2.65000	107.86057	2.65000	117.08771				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.66000	222.86439	2.66000	222.83642				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.62000	117.69240	2.62000	117.67781				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.69000	221.98427	2.69000	221.95622				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.16839				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.91000	116.74927	2.91000	116.73388				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.81500	113.91919	2.81500	113.90447				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			2.81500	113.91919	2.81500	113.90447				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.81000	121.05954	2.81000	218.47745				0.00	0	0
Total FRS120 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 FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.86000	217.07597	2.86000	217.04755				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.44000	105.98819	2.44000	105.97555				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.89000	170.65787	2.89000	216.19506				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.72500	98.18576	3.72500	98.10306				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.18000	104.14244	3.18000	163.91693				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.54000	88.25732	3.54000	101.08959				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.17000	104.27268	3.17000	164.07805				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 11/11/2016 Spot Bond			100.00000	78.83369	100.00000	78.66379				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.23000	163.13700	3.23000	163.11402				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.40000	201.96861	3.40000	202.30987				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	81.33832				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			3.47000	88.96324	3.47000	102.24831				0.00	0	0
Total FRS134 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 FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.72500	85.30523	3.72500	98.10306				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.25000	92.03667	3.25000	105.99598				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.04000	166.21206	3.04000	166.18950				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.17000	208.46147	3.17000	208.43243				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	99.91854				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS139 On 19/09/2016 Spot Bond				100.00000	0.00000	100.98903				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS140 On 03/10/2016 Spot Bond				100.00000	0.00000	106.30767				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			3.17000	164.10090	3.17000	164.07805				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.17000	164.10090	3.17000	164.07805				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.46000	95.66329	3.46000	159.47887				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.21000	114.08544	3.21000	114.06949				0.00	0	0
Total FRS146 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 FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			2.74000	138.89398	2.74000	138.87632				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	82.46200				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.52000	158.28564	3.52000	158.54607				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.56000	157.63984	3.56000	157.92772				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.18000	114.34874	3.18000	114.33284				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.53000	158.00161	3.53000	158.39122				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.57000	156.62551	3.57000	157.77358				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 07/12/2023 Spot Bond			2.37000	121.85331	2.37000	287.67886				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.26000	122.68072	2.26000	289.63314				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.98000	117.38367	2.98000	277.12210				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS43 On 31/01/2022 Spot Bond			2.70000	100.29051	2.70000	139.15782				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS46 On 27/10/2020 Spot Bond				100.00000	0.00000	100.20004				0.00	0	0
Total FRS49 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 FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.23000	142.53088	2.23000	142.51471				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	100.71498				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	99.99973				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.49000	116.98383	2.49000	116.96975				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	64.36676	104.97509	64.20392				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	65.59412	101.07593	65.43368				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	61.24897	100.44759	61.10000				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	63.99209	100.76967	63.83601				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.18000	126.45586	2.18000	126.44163				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.37000	97.19777	2.37000	121.70691				0.00	0	0
Total FRS85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.31325				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			2.40000	96.97232	2.40000	121.42451				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.79995				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.46000	121.18127	2.46000	286.09157				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	99.90805				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.73074				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			7.11500	103.17541	7.11500	103.15545				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			8.32500	103.47010	8.32500	103.44717				0.00	0	37,000,000
Total FRX17 SPOT										0.00	0	37,000,000
Total For FRX17										0.00	0	37,000,000
FRX18 On 14/04/2018 Spot Bond			8.47500	106.34545	8.47500	106.32134				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.96500	102.07860	8.96500	102.05428				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			9.15500	101.61698	9.15500	101.59213				0.00	0	0
Total FRX20 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 FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.88000	93.20088	9.88000	93.17658			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			10.09000	105.28179	10.09000	105.25347			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			10.45000	97.38457	10.45000	97.35747			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.54000	94.50965	10.54000	94.48328		6,324,000,000,000.00		600,000,000	300,000,000
Total FRX30 SPOT								6,324,000,000,000.00		600,000,000	300,000,000
Total For FRX30								6,324,000,000,000.00		600,000,000	300,000,000
FRX31 On 21/02/2031 Spot Bond			10.61000	96.18670	10.61000	96.15938			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			10.71500	78.37510	10.71500	78.35275			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	101.04053			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	101.07097			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.59960			0.00	0	100,000,000
Total FS1B1 SPOT									0.00	0	100,000,000
Total For FS1B1									0.00	0	100,000,000
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.15627			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.31447			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	101.73394			0.00	0	0
Total FS2A3 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 FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.64532				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.78993				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.85213				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.90396				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	102.13192				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	4.24091	100.00000	4.23064				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	0.71151	100.00000	0.70978				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	23.44687	100.00000	23.39007				0.00	0	0
Total FS4A1U 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 FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	3.93373	100.00000	3.92420				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	0.65997	100.00000	0.65837				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	9.11484	100.00000	9.08639				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	1.62225	100.00000	1.61718				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	0.28872	100.00000	0.28782				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.34090	100.00000	2.33523				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

Contract 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 FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	2.49761	100.00000	2.48981				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	2.49761	100.00000	2.48981				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	2.49761	100.00000	2.48981				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	2.49761	100.00000	2.48981				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.52930				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.83500	102.75381	9.83500	102.72686				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.66514				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.71355				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.73289				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.85858				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	102.01321				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.10981				0.00	0	0
Total GH31D 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 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
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	101.48630				0.00	0	0
Total GPT37 SPOT										0.00	0	0
Total For GPT37										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	14.52218	100.00000	14.48700				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	43.46993	100.00000	43.36463				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	18.03088	100.00000	17.98720				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	13.26819	100.00000	13.23605				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	18.54626	100.00000	18.48835				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	13.25135	100.00000	13.20998				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	1.84313	100.00000	1.83770				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB09 On 31/01/2017 Spot Bond			100.00000	67.09559	100.00000	66.97248				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	44.94091	100.00000	44.84118				0.00	0	0
Total GRB10U 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 GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	29.49000	100.00000	29.40315				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	29.79466	100.00000	29.76158				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	14.74500	100.00000	14.70157				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	13.24207	100.00000	13.22737				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	7.37250	100.00000	7.35079				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	5.88536	100.00000	5.87883				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	3.69148	100.00000	3.68052				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	2.61863	100.00000	2.61572				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	1.84313	100.00000	1.83770				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0

Contract 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 GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.52261				0.00	0	700,000,000
Total GRH1A3 SPOT										0.00	0	700,000,000
Total For GRH1A3										0.00	0	700,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.25632				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.26970				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.30229				0.00	50,000,000	50,000,000
Total GRT04 SPOT										0.00	50,000,000	50,000,000
Total For GRT04										0.00	50,000,000	50,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.26349				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	101.84922				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	101.00221				0.00	0	20,000,000
Total GRT08 SPOT										0.00	0	20,000,000
Total For GRT08										0.00	0	20,000,000
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.49167				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	99.74694				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	99.70199				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.01918				0.00	0	0
Total GRT12 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 GRT12										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	101.36893				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	101.21223				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	100.00000				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	31.33392	100.00000	30.89887				0.00	0	9,000,000,000
Total HC1M2 SPOT										0.00	0	9,000,000,000
Total For HC1M2										0.00	0	9,000,000,000
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.26122				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	83.97496	100.00000	83.78710				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	15.22706	100.00000	15.19017				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.26309				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	100.04490				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.90110				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.60626				0.00	0	0
Total HILB05 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 HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.61249				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	100.61966				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	104.04151				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	99.97727				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	102.55452				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HILC31 On 10/08/2016 Spot Bond				100.00000	0.00000	101.85918				0.00	0	0
Total HILC31 SPOT										0.00	0	0
Total For HILC31										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.99640	100.00000	8.97461				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.99640	100.00000	8.97461				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.54351	100.00000	9.52039				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.54351	100.00000	9.52039				0.00	0	0
Total HM1C5U 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 HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.24692	100.00000	10.22210				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.24692	100.00000	10.22210				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.10665	100.00000	11.07974				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	102.28185				0.00	0	0
Total HPF04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.62500	104.74629	9.62500	104.71925			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	102.11121			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.99729			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.57229			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.51599			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.76000	103.40141	8.76000	103.37732		2,452,800,000,000.00		280,000,000	1,290,000,000
Total HWAY20 SPOT								2,452,800,000,000.00		280,000,000	1,290,000,000
Total For HWAY20								2,452,800,000,000.00		280,000,000	1,290,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	13.41845	100.00000	13.38891			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.25000	122.75627	2.25000	289.81158		990,000,000,000.00		440,000,000	12,300,000,000
Total HWAY23 SPOT								990,000,000,000.00		440,000,000	12,300,000,000
Total For HWAY23								990,000,000,000.00		440,000,000	12,300,000,000
HWAY2 On 07/12/2024 Spot Bond			2.12000	126.59345	2.12000	298.87169			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			2.51000	102.44507	2.51000	102.43271			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			10.29500	91.64055	10.29500	91.61556			0.00	0	6,170,000,000
Total HWAY34 SPOT									0.00	0	6,170,000,000

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 HWAY34									0.00	0	6,170,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.35252	100.00000	9.33194			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.30500	91.40421	10.30500	91.37926			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.35250	100.00000	9.33191			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	86.69834	100.00000	86.49289			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	86.19772	100.00000	85.99772			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	96.08355	100.00000	95.83333			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.48849			0.00	0	200,000,000
Total HWF08 SPOT									0.00	0	200,000,000
Total For HWF08									0.00	0	200,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900			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			1.76000	127.62398	1.76000	127.61110		23,233,464,848,000.00	13,200,832,300	36,668,062,600	
Total I2025 SPOT								23,233,464,848,000.00	13,200,832,300	36,668,062,600	
Total For I2025								23,233,464,848,000.00	13,200,832,300	36,668,062,600	
I2029 On 31/03/2029 Spot Bond			1.87000	100.34134	1.87000	100.85096		20,570,000,000,000.00	11,000,000,000	37,000,000,000	
Total I2029 SPOT								20,570,000,000,000.00	11,000,000,000	37,000,000,000	
Total For I2029								20,570,000,000,000.00	11,000,000,000	37,000,000,000	
I2033 On 28/02/2033 Spot Bond			1.88000	107.54227	1.88000	107.53110		12,049,237,908,000.00	6,409,169,100	43,374,194,800	
Total I2033 SPOT								12,049,237,908,000.00	6,409,169,100	43,374,194,800	
Total For I2033								12,049,237,908,000.00	6,409,169,100	43,374,194,800	
I2038 On 31/01/2038 Spot Bond			1.87500	133.54239	1.89000	133.18544		135,126,495,000,000.00	72,067,464,000	161,779,902,100	
Total I2038 SPOT								135,126,495,000,000.00	72,067,464,000	161,779,902,100	

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 I2038									15,126,495,000,000.00	72,067,464,000	161,779,902,100
I2046 On 31/03/2046 Spot Bond			1.94500	133.76215	1.94500	133.74796			135,321,104,601,500.00	69,573,832,700	104,879,988,000
Total I2046 SPOT									15,321,104,601,500.00	69,573,832,700	104,879,988,000
Total For I2046									15,321,104,601,500.00	69,573,832,700	104,879,988,000
I2050 On 31/12/2050 Spot Bond			1.95000	142.60781	1.96000	142.25422			54,897,599,257,800.00	28,152,615,004	72,457,943,600
Total I2050 SPOT									14,897,599,257,800.00	28,152,615,004	72,457,943,600
Total For I2050									14,897,599,257,800.00	28,152,615,004	72,457,943,600
IBL22 On 15/03/2018 Spot Bond			8.49500	106.07192	8.49500	106.04794			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.63500	103.81571	8.63500	103.79124			863,500,000,000.00	100,000,000	50,000,000
Total IBL28 SPOT									863,500,000,000.00	100,000,000	50,000,000
Total For IBL28									863,500,000,000.00	100,000,000	50,000,000
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.00002			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			2.95000	99.80609	2.95000	138.78567			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			2.30000	102.34420	2.30000	142.00894			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.97321			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			8.61500	103.20075	8.61500	103.17697			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.62914			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900			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			9.15500	98.54895	9.15500	98.52485			0.00	0	0
Total IBL45 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 IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.57500	93.72010	9.57500	93.69629			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			9.00500	99.96707	9.00500	99.94301			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.56500	98.55904	9.56500	98.53402			0.00	0	240,000,000
Total IBL50 SPOT									0.00	0	240,000,000
Total For IBL50									0.00	0	240,000,000
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.43387			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.05500	99.88977	8.05500	99.91181			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.93500	98.63610	8.93500	98.61267			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	100.07079			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	99.76591			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			8.26500	99.94439	8.26500	99.92215			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.89500	104.99576	8.89500	104.97066			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			10.03000	105.95164	10.03000	105.92316			0.00	0	0
Total IBL60 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 IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.82963				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	100.23189				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	100.03352				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.06988				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	100.13227				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.16835				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			3.03000	136.87321	3.03000	136.85474				0.00	0	200,000,000
Total IBL67 SPOT										0.00	0	200,000,000
Total For IBL67										0.00	0	200,000,000
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.87388				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	28.35915	100.00000	28.29045				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.84647				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.89900				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				104.41499	0.00000	101.70386				0.00	0	0
Total IBL76 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 IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.75221				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.08000	101.72777	10.08000	101.70059				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.72500	103.02432	8.72500	103.00041				0.00	0	261,000,000
Total IBL79 SPOT										0.00	0	261,000,000
Total For IBL79										0.00	0	261,000,000
IBL80U On 02/02/2019 Spot Bond			100.00000	20.96146	100.00000	20.91069				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	10.91617	100.00000	10.88973				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	100.13465				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	101.05685				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	18.15262	100.00000	18.09594				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.85229				0.00	0	16,550,000,000
Total IBL85 SPOT										0.00	0	16,550,000,000
Total For IBL85										0.00	0	16,550,000,000
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.91440				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			9.02500	103.76800	9.02500	103.74311				0.00	0	8,450,000,000
Total IBL87 SPOT										0.00	0	8,450,000,000
Total For IBL87										0.00	0	8,450,000,000
IBL88 On 20/05/2021 Spot Bond			9.54500	105.05527	9.54500	105.02865				0.00	0	20,000,000,000
Total IBL88 SPOT										0.00	0	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL88										0.00	0	20,000,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	14.07120	100.00000	100.00000				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	101.84850				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	19.85457	100.00000	19.79259		100,000,000,000,000.00		1,000,000,000	500,000,000	
Total IBL90U SPOT								10,000,000,000,000.00		1,000,000,000	500,000,000	
Total For IBL90U								10,000,000,000,000.00		1,000,000,000	500,000,000	
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.53187				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.57843				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02439	100.00000	0.02434				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.30803				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	100.02865				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.86500	97.21274	9.86500	97.18717				0.00	0	400,000,000
Total IDCG03 SPOT										0.00	0	400,000,000
Total For IDCG03										0.00	0	400,000,000
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.63727				0.00	0	168,000,000
Total IDCG04 SPOT										0.00	0	168,000,000
Total For IDCG04										0.00	0	168,000,000
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.32349				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			10.49000	96.73909	10.49000	96.71222				0.00	0	0
Total IDCG06 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 IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	102.02223				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.31000	102.29375	11.31000	102.25953				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	100.04679	5.00000	100.03342				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	101.46794	5.00000	101.45425				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.56184	4.00000	101.55091				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	101.19743	4.00000	101.18648				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.89000	100.32707	8.89000	100.30323				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			8.25500	104.50210	8.25500	104.61299				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.27514	100.00000	8.25510				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	52.58441	100.00000	52.45703				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	44.59358	100.00000	44.48554				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	3.50769	100.00000	3.50106				0.00	0	0
Total IN276U 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 IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.15849	100.00000	10.13388				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	14.75844	100.00000	14.72270				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	16.18065	100.00000	16.14146				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.96111	100.00000	8.94128				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	88.41265	100.00000	88.20462				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.43346	100.00000	12.40334				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	23.90686	100.00000	23.84894				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	75.42448	100.00000	75.27454				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	53.35093	100.00000	53.22954				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	38.30067	100.00000	38.21353				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	64.59486	100.00000	64.43838				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	12.62012	100.00000	12.58955				0.00	0	0
Total IN327U 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 IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	12.60554	100.00000	12.57500				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	58.07313	100.00000	57.89567				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	15.59657	100.00000	15.51214				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	6.38016	100.00000	6.34562				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.17864				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.72390				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	102.19081	6.50000	102.17295				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	110.88800	10.00000	110.85900				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.15527				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	106.44477				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	99.75819				0.00	0	0
Total INLV01 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 INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.45780				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	99.78653				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			12.10500	102.05849	12.10500	102.02555				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	91.93955	100.00000	91.70854				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	110.88800	10.00000	110.85900				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	100.55158				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			8.46500	102.93910	8.46500	102.91579				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	101.00307				0.00	0	130,000,000
Total IPF07 SPOT										0.00	0	130,000,000
Total For IPF07										0.00	0	130,000,000
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.84582				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.85690				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.57330				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.49164				0.00	0	0
Total IPF12 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 IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.46631				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	101.16747				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	101.19998				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.21948				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	101.06250				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	101.07413				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	101.08577				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	100.12822				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			10.00500	99.56182	10.00500	99.53541				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			8.94500	104.32391	8.94500	104.29910				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	48.62350	100.00000	48.51646				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.74149				0.00	60,000,000	30,000,000
Total IPL7 SPOT										0.00	60,000,000	30,000,000

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 IPL7									0.00	60,000,000	30,000,000
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.92613			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	11.14370	100.00000	11.11670			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.60057			0.00	0	20,000,000
Total IPL9 SPOT									0.00	0	20,000,000
Total For IPL9									0.00	0	20,000,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.92423			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	101.63442			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			3.23000	97.64138	3.23000	135.48011			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.03712	2.75000	100.02970			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.73000	155.35477	3.73000	155.33081			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.85027			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.65860			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.31376			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.31746			0.00	0	0
Total IV025 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.42195				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			3.76000	108.42979	3.76000	109.35971				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			3.76000	108.33940	3.76000	109.35971				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.46812				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	99.43536				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	99.78841				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.80500	102.07801	11.80500	102.04586				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.92917				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	100.41371				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	22.12096	100.00000	22.06737				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			10.68500	108.29582	10.68500	108.26519				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.26300				0.00	0	0
Total IV09 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 IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.83000	153.85056	3.83000	153.82641				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA629 On 15/08/2016 Spot Bond			7.65000	99.79085	7.65000	99.64496				0.00	0	0
Total IVA629 SPOT										0.00	0	0
Total For IVA629										0.00	0	0
IVA632 On 11/08/2016 Spot Bond			7.65000	99.87440	7.65000	99.72827				0.00	0	0
Total IVA632 SPOT										0.00	0	0
Total For IVA632										0.00	0	0
IVA633 On 18/08/2016 Spot Bond			7.65000	99.72827	7.65000	99.58257				0.00	0	0
Total IVA633 SPOT										0.00	0	0
Total For IVA633										0.00	0	0
IVA634 On 25/08/2016 Spot Bond			7.65000	99.58257	7.65000	99.43729				0.00	0	0
Total IVA634 SPOT										0.00	0	0
Total For IVA634										0.00	0	0
IVA635 On 01/09/2016 Spot Bond			7.75000	99.42998	7.75000	99.28326				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			7.75000	99.28326	7.75000	99.13697				0.00	0	0
Total IVA636 SPOT										0.00	0	0
Total For IVA636										0.00	0	0
IVA637 On 15/09/2016 Spot Bond			7.75000	99.13697	7.75000	98.99110				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	98.90795	7.75000	98.37082				0.00	0	0
Total IVA638 SPOT										0.00	0	0
Total For IVA638										0.00	0	0
IVA640 On 06/10/2016 Spot Bond			7.85000	98.68412	7.85000	98.20474				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	98.10114	7.85000	97.95647				0.00	0	0
Total IVA644 SPOT										0.00	0	0
Total For IVA644										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0

Contract 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 IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.57174				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.39471				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.58174				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.53489				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	101.10796				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	101.89288				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.78837				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.24131				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.87337				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.89226				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	94.93367				0.00	0	0
Total IVC035 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 IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.49500	99.97829	9.49500	99.95310				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	18.03097	100.00000	17.99129				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	17.57308	100.00000	17.53051				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.67500	99.03993	9.67500	99.01450				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	100.13781				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.76269				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	99.90392				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.84936				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.56512				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	99.99975				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.83079				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.99134				0.00	0	0
Total IVC055 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 IVC055									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.78742			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	100.07052			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	100.88435			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	101.96945			0.00	0	0
Total IVC062 SPOT									0.00	0	0
Total For IVC062									0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	99.90004			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.27071			0.00	0	0
Total IVC064 SPOT									0.00	0	0
Total For IVC064									0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.40983			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	101.07748			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	99.99974			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.39359			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.37105			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.00001			0.00	0	0
Total IVC077 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 IVC077									0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	101.86924			0.00	0	0
Total IVC078 SPOT									0.00	0	0
Total For IVC078									0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.86924			0.00	0	0
Total IVC079 SPOT									0.00	0	0
Total For IVC079									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.55036			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	9.63046	100.00000	9.58811			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	97.72805			0.00	0	0
Total IVC083 SPOT									0.00	0	0
Total For IVC083									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.47094	100.00000	2.46626			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	31.23206	100.00000	31.15640			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	23.34580	100.00000	23.28924			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	3.56929	100.00000	3.56252			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	1.57441	100.00000	1.57143		337,263,045,800,000.00	3,372,630,458	1,686,315,229	
Total IVC84U SPOT								337,263,045,800,000.00	3,372,630,458	1,686,315,229	
Total For IVC84U								337,263,045,800,000.00	3,372,630,458	1,686,315,229	
IVP635 On 30/08/2016 Spot Bond			7.75000	99.47198	7.75000	99.32513			0.00	0	0
Total IVP635 SPOT									0.00	0	0
Total For IVP635									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.08159			0.00	0	0
Total JAS01 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 JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.38012				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.33933				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.52071				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00 On 29/06/2018 Spot Bond				100.00000	0.00000	100.91017				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP00 On 29/06/2021 Spot Bond				100.00000	0.00000	100.96349				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	19.28199	100.00000	19.23527				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	104.13704				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	100.08194				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	99.97075				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.04000	134.58906	9.04000	134.55672				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	100.91129				0.00	0	0
Total LBK03 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 LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.33554			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.44272			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	100.93069			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	98.49979			0.00	0	550,000,000
Total LBK08 SPOT									0.00	0	550,000,000
Total For LBK08									0.00	0	550,000,000
LBK08/ On 30/10/2019 Spot Bond			100.00000	14.39982	100.00000	14.36494			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			10.24500	100.05673	10.24500	100.02957			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.31015	9.71000	104.28299			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	101.16766			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	30.76125	100.00000	30.68673			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.06828			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			9.15500	98.41726	9.15500	98.39306			0.00	0	3,557,811,200
Total LGL02 SPOT									0.00	0	3,557,811,200
Total For LGL02									0.00	0	3,557,811,200
LGL03 On 03/04/2018 Spot Bond			9.39500	99.92683	9.39500	99.90177		1,879,000,000,000.00		200,000,000	100,000,000
Total LGL03 SPOT								1,879,000,000,000.00		200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL03										1,879,000,000,000.00	200,000,000	100,000,000
LGL04 On 14/08/2020 Spot Bond			10.19500	96.44710	10.19500	96.42076				0.00	0	698,700,000
Total LGL04 SPOT										0.00	0	698,700,000
Total For LGL04										0.00	0	698,700,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.40425				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	101.89650				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.40964				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	99.63117				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			13.22500	103.13302	13.22500	103.09714				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			14.14500	103.56021	14.14500	103.52175				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	102.35135				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.87284				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.97647				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	102.10080				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	101.81052				0.00	0	0
Total MAQ077 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 MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	101.15272				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	100.04431				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	96.33655				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ08 On 25/08/2016 Spot Bond				100.00000	0.00000	102.23674				0.00	0	0
Total MAQ084 SPOT										0.00	0	0
Total For MAQ084										0.00	0	0
MAQ08 On 29/09/2016 Spot Bond				100.00000	0.00000	87.80614				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	98.25024				0.00	0	0
Total MAQ086 SPOT										0.00	0	0
Total For MAQ086										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.34161				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.36287				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	102.16661				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.30762				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	100.36121				0.00	0	0
Total MAQ0I1 SPOT										0.00	0	0
Total For MAQ0I1										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.09995				0.00	0	0
Total MAQN01 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 MAQN01									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.06563			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.28755			0.00	0	40,000,000
Total MBF035 SPOT									0.00	0	40,000,000
Total For MBF035									0.00	0	40,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.83596			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.32715			0.00	18,000,000	9,000,000
Total MBF039 SPOT									0.00	18,000,000	9,000,000
Total For MBF039									0.00	18,000,000	9,000,000
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	99.91569			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	99.84232			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.53379			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.84181			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.24046			0.00	0	100,000,000
Total MBF047 SPOT									0.00	0	100,000,000
Total For MBF047									0.00	0	100,000,000
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	101.17191			0.00	0	0
Total MBF048 SPOT									0.00	0	0
Total For MBF048									0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.12399			0.00	400,000,000	200,000,000
Total MBF049 SPOT									0.00	400,000,000	200,000,000
Total For MBF049									0.00	400,000,000	200,000,000
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	101.80740			0.00	0	0
Total MBF050 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 MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.91094				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.82614				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	97.47683	2.30000	108.33123				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	102.25482				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.80978				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	58.01014	100.00000	57.86962				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	38.70211	100.00000	38.60835				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	38.76441	100.00000	38.67050				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	44.70382	100.00000	44.59552				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	62.16408	100.00000	62.01349				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	100.12985				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			9.12500	102.50510	9.12500	102.48012				0.00	0	0
Total MBSA01 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 MBSA01									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.17500	102.06950	9.17500	102.04449			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.69020	8.91000	102.66575			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	102.84884			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	100.72052			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	100.74717			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			8.43000	102.84606	8.43000	102.82263			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			9.14500	101.18651	9.14500	101.16192			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.93000	101.15533	9.93000	101.12869		496,500,000,000.00	50,000,000	50,000,000	
Total MEFSB5 SPOT								496,500,000,000.00	50,000,000	50,000,000	
Total For MEFSB5								496,500,000,000.00	50,000,000	50,000,000	
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.06489			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.94500	102.08406	9.94500	102.05682			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			9.35500	101.12115	9.35500	101.09590			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.41701			0.00	0	0
Total MMIG01 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 MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.80500	105.43030	9.80500	104.75473				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.06692				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.69000	97.13133	11.69000	97.61977				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			11.06000	99.60903	11.06000	98.90530				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	91.08911	100.00000	90.86420				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			9.05500	101.06771	9.05500	101.04326				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			9.05500	101.56679	9.05500	101.54235				0.00	0	7,795,000,000
Total MTN04 SPOT										0.00	0	7,795,000,000
Total For MTN04										0.00	0	7,795,000,000
MTN05 On 28/09/2016 Spot Bond			100.00000	90.75781	100.00000	90.54172				0.00	0	0
Total MTN05U SPOT										0.00	0	0
Total For MTN05U										0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	70.65752	100.00000	70.52346				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	61.59941	100.00000	61.45018				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	19.44011	100.00000	19.37942				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	22.78297	100.00000	22.73254				0.00	0	0
Total MTN09U 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 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	7.95175	100.89771	7.93233				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.04616	100.61875	8.02656				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.08318				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.09537				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.22811				0.00	0	0
Total N5D23 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 N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.43975				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	12.00583	100.00000	11.97675				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.84233	100.00000	12.81122				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			10.11000	93.26918	10.11000	93.24418				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.70500	100.60160	9.70500	100.57556				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			100.00000	14.94739	100.00000	14.89118				0.00	0	15,700,000,000
Total NAM03 SPOT										0.00	0	15,700,000,000
Total For NAM03										0.00	0	15,700,000,000
NAM04 On 01/08/2026 Spot Bond			100.00000	15.15178	100.00000	15.09481		500,000,000,000,000.00		15,000,000,000	58,500,000,000	
Total NAM04 SPOT								10,000,000,000,000.00		15,000,000,000	58,500,000,000	
Total For NAM04								10,000,000,000,000.00		15,000,000,000	58,500,000,000	
NBK11/ On 28/11/2020 Spot Bond			9.43000	99.87501	9.43000	99.85000				0.00	0	327,900,000
Total NBK11A SPOT										0.00	0	327,900,000
Total For NBK11A										0.00	0	327,900,000
NBK12/ On 19/03/2021 Spot Bond			9.81500	101.93627	9.81500	101.90973				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.73000	103.65376	9.73000	103.62700				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	102.02338				0.00	0	2,630,000,000
Total NBK13B SPOT										0.00	0	2,630,000,000
Total For NBK13B										0.00	0	2,630,000,000
NBK14/ On 26/06/2021 Spot Bond			9.61500	99.75759	9.61500	99.75196				0.00	0	0
Total NBK14A 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 NBK14A									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.85500	99.79658	9.85500	99.77020			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.15418			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			10.65000	97.86630	10.65000	97.83840		36,636,000,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								16,636,000,000,000.00	3,440,000,000	860,000,000	
Total For NBK16A								16,636,000,000,000.00	3,440,000,000	860,000,000	
NBK17 On 22/04/2026 Spot Bond			10.82000	97.67100	10.82000	97.64288		0.00	0	1,220,000,000	
Total NBK17A SPOT								0.00	0	1,220,000,000	
Total For NBK17A								0.00	0	1,220,000,000	
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.49075		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			9.57500	100.63094	9.57500	100.60523		0.00	0	0	
Total NBK18A SPOT								0.00	0	0	
Total For NBK18A								0.00	0	0	
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.97092		0.00	0	0	
Total NBK18B SPOT								0.00	0	0	
Total For NBK18B								0.00	0	0	
NBK19 On 01/06/2022 Spot Bond			10.00500	100.10334	10.00500	100.07665		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.69086		0.00	0	0	
Total NBK19B SPOT								0.00	0	0	
Total For NBK19B								0.00	0	0	
NBK20 On 01/06/2026 Spot Bond			10.54000	100.72440	10.54000	100.69614		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	98.78531		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			11.09000	97.54564	11.09000	97.51704		0.00	0	0	
Total NBK21A 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 NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.89587			0.00	0	80,000,000
Total NBK21B SPOT									0.00	0	80,000,000
Total For NBK21B									0.00	0	80,000,000
NBK22I On 19/11/2022 Spot Bond			9.23500	106.02326	9.23500	105.99725			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.86995			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 19/11/2025 Spot Bond			10.74000	101.91238	10.74000	101.88342			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.87242			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			10.99000	101.93121	10.99000	101.90158			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	102.06843			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.97000	108.22410	9.97000	108.19502			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	103.30273			0.00	0	280,000,000
Total NBK25B SPOT									0.00	0	280,000,000
Total For NBK25B									0.00	0	280,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	13.30757	100.00000	13.27827			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.33893			0.00	0	60,000,000
Total NBK26B SPOT									0.00	0	60,000,000
Total For NBK26B									0.00	0	60,000,000
NBK27I On 10/05/2026 Spot Bond			10.63000	105.71235	10.63000	105.68260			0.00	0	0
Total NBK27A 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 NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.53845				0.00	0	513,000,000
Total NBK27B SPOT										0.00	0	513,000,000
Total For NBK27B										0.00	0	513,000,000
NBK28I On 02/08/2023 Spot Bond			100.00000	14.81995	100.00000	14.76423			200,000,000,000,000.00	52,000,000,000	33,400,000,000	
Total NBK28A SPOT									10,000,000,000,000.00	52,000,000,000	33,400,000,000	
Total For NBK28A									10,000,000,000,000.00	52,000,000,000	33,400,000,000	
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.87794				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			100.00000	15.08239	100.00000	15.02505			230,000,000,000,000.00	52,300,000,000	42,300,000,000	
Total NBK29A SPOT									10,000,000,000,000.00	52,300,000,000	42,300,000,000	
Total For NBK29A									10,000,000,000,000.00	52,300,000,000	42,300,000,000	
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.88065				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.95507				0.00	210,000,000	105,000,000
Total NBK30B SPOT										0.00	210,000,000	105,000,000
Total For NBK30B										0.00	210,000,000	105,000,000
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	102.00442				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.68949				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.24871				0.00	0	304,000,000
Total NBK33B SPOT										0.00	0	304,000,000
Total For NBK33B										0.00	0	304,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	102.14894				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	102.19597				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	102.25458				0.00	0	0
Total NBK36B 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 NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond			100.00000	8.89600	100.00000	8.85688			120,000,000,000,000.00	61,200,000,000	61,200,000,000
Total NBK37B SPOT									120,000,000,000,000.00	61,200,000,000	61,200,000,000
Total For NBK37B									120,000,000,000,000.00	61,200,000,000	61,200,000,000
NBK38I On 02/08/2021 Spot Bond			100.00000	10.81844	100.00000	10.77086			870,000,000,000,000.00	28,700,000,000	28,700,000,000
Total NBK38B SPOT									870,000,000,000,000.00	28,700,000,000	28,700,000,000
Total For NBK38B									870,000,000,000,000.00	28,700,000,000	28,700,000,000
NBK3A On 09/09/2019 Spot Bond			9.05500	110.77451	9.05500	110.74785			21,732,000,000,000.00	2,400,000,000	600,000,000
Total NBK3A SPOT									21,732,000,000,000.00	2,400,000,000	600,000,000
Total For NBK3A									21,732,000,000,000.00	2,400,000,000	600,000,000
NBK4 On 28/10/2024 Spot Bond			11.21500	41.69637	11.21500	41.68426			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	9.70752	100.00000	9.66389			270,000,000,000,000.00	32,700,000,000	30,200,000,000
Total NBK40B SPOT									270,000,000,000,000.00	32,700,000,000	30,200,000,000
Total For NBK40B									270,000,000,000,000.00	32,700,000,000	30,200,000,000
NBK7B On 19/04/2020 Spot Bond			100.00000		0.00000	100.42215			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond			100.00000		0.00000	102.01971			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	101.10449			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond			100.00000		0.00000	100.94700			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	100.12907			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	101.15621			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.71630	100.00000	9.69275			0.00	0	0
Total NCLN82/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 NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.38500	105.39650	10.38500	105.36750				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	101.15012				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			10.42000	104.27081	10.42000	104.24203				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	101.15621				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	101.05636				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	101.05643				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.16586				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.17803				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.54751				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.60126				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	101.05102				0.00	2,237,000,000	2,237,000,000
Total NCLN94 SPOT										0.00	2,237,000,000	2,237,000,000
Total For NCLN94										0.00	2,237,000,000	2,237,000,000
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.67375				0.00	0	0
Total NCLN95 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 NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.27916				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.77323				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			10.69500	102.32434	10.69500	102.88403				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.56588				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.58843				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.47722				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.02170				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			11.49500	101.96459	11.49500	100.38840				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.63631				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	114.41518	9.44500	114.38649				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	102.95416				0.00	0	0
Total NEDT1A 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 NEDT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.04367	13.50000	103.00689				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.66427				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			2.27000	181.99241	2.27000	181.97151				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			2.62000	104.74355	2.62000	119.37575				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	200.67067	3.45000	200.64745				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.01000	115.85366	3.01000	115.83809				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.32000	158.98134	3.32000	151.41631				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.23000	163.07074	3.23000	163.11402				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.99500	101.46158	8.99500	101.43732				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	61.68629	100.00000	61.56416				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			9.62500	104.53132	9.62500	104.64540				0.00	0	0
Total NQ1A10 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 NQ1A10									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.69006			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.66019			0.00	0	430,000,000
Total NQ1A18 SPOT									0.00	0	430,000,000
Total For NQ1A18									0.00	0	430,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.89599			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.76378			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	101.65867			0.00	0	0
Total NQ1A22 SPOT									0.00	0	0
Total For NQ1A22									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.82500	104.56344	9.82500	104.67593			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.71994			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.70003			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.83335			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			10.02500	104.59562	10.02500	104.70649			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.73986			0.00	0	0
Total NQ1C15 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 NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.74983				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.91894				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.11792				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.77969				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	102.01739				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.95000	108.95526	8.95000	108.92920				0.00	0	680,000,000
Total NRA018 SPOT										0.00	0	680,000,000
Total For NRA018										0.00	0	680,000,000
NRA02: On 31/10/2022 Spot Bond			9.74000	114.72183	9.74000	114.69218				0.00	0	820,000,000
Total NRA022 SPOT										0.00	0	820,000,000
Total For NRA022										0.00	0	820,000,000
NRA02: On 31/05/2023 Spot Bond			2.16500	182.67097	2.16500	182.65049				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			11.39000	107.79168	11.39000	107.75907				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.18298	100.00000	14.15160				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.83161				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.15392				0.00	0	20,000,000
Total NTC16 SPOT										0.00	0	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
Total For NTC16										0.00	0	20,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.57246				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.56085				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.20330				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.81792				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.23076				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	21.41073	100.00000	21.35886				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.94615				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.14500	99.28325	10.14500	99.25656				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.34432				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			10.33500	100.43365	10.33500	101.93438				0.00	0	1,660,000,000
Total OML05 SPOT										0.00	0	1,660,000,000
Total For OML05										0.00	0	1,660,000,000
OML06 On 19/03/2022 Spot Bond			10.91000	101.44082	10.91000	101.41155				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.64000	99.48433	11.64000	100.41197				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000

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 OML07										0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.30898				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.90000	104.24049	10.90000	104.21043				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			11.54000	103.36019	11.54000	103.32868				0.00	0	940,000,000
Total OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	98.64865	100.00000	98.91599				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.49599				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	101.42130				0.00	0	0
Total PMM23 SPOT										0.00	0	0
Total For PMM23										0.00	0	0
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	101.30619				0.00	0	0
Total PMM24 SPOT										0.00	0	0
Total For PMM24										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.38644				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	100.00000				0.00	0	0
Total PMM26 SPOT										0.00	0	0
Total For PMM26										0.00	0	0
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	101.62529				0.00	0	0
Total PMM27 SPOT										0.00	0	0
Total For PMM27										0.00	0	0
PPC00; On 31/12/2018 Spot Bond				100.00000	0.00000	95.66872				0.00	0	0
Total PPC002 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 PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	99.87289				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	101.54056	10.01500	101.52139				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	100.19226				0.00	3,000,000,000	1,500,000,000
Total PRE1A3 SPOT										0.00	3,000,000,000	1,500,000,000
Total For PRE1A3										0.00	3,000,000,000	1,500,000,000
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.19652				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.21479				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.21903				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
R010P On 21/12/2025 Spot Bond			9.01000	43.76244	9.01000	43.75190				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			7.31500	105.88000	7.31500	105.85895		523,543,816,179,000.00		208,276,666,600	106,389,266,600	
Total R159 SPOT								3,543,816,179,000.00		208,276,666,600	106,389,266,600	
Total For R159								3,543,816,179,000.00		208,276,666,600	106,389,266,600	
R159P On 15/09/2016 Spot Bond			7.14500	99.20380	7.14500	99.18454				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			8.62500	113.95882	8.64000	113.82248		371,079,116,725,000.00		1,100,994,680,200	776,897,569,900	
Total R186 SPOT								71,079,116,725,000.00		100,994,680,200	776,897,569,900	
Total For R186								71,079,116,725,000.00		100,994,680,200	776,897,569,900	
R187P On 21/12/2026 Spot Bond			8.93000	40.39038	8.93000	40.38074				0.00	0	0
Total R187P 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 R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			8.85000	37.33541	8.85000	37.32658			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			1.76000	298.74765	1.76000	298.71745		87,917,500,352,000.00	49,953,125,200	24,043,480,000	
Total R197 SPOT								17,917,500,352,000.00	49,953,125,200	24,043,480,000	
Total For R197								17,917,500,352,000.00	49,953,125,200	24,043,480,000	
R202 On 07/12/2033 Spot Bond			1.86000	247.96990	1.86000	247.94417		555,191,611,296,000.00	298,490,113,600	215,471,669,000	
Total R202 SPOT								55,191,611,296,000.00	298,490,113,600	215,471,669,000	
Total For R202								55,191,611,296,000.00	298,490,113,600	215,471,669,000	
R2023 On 28/02/2023 Spot Bond			8.33000	100.43097	8.33000	100.40882		183,875,295,707,000.00	1,102,506,037,900	765,422,202,600	
Total R2023 SPOT								13,875,295,707,000.00	102,506,037,900	765,422,202,600	
Total For R2023								13,875,295,707,000.00	102,506,037,900	765,422,202,600	
R203 On 15/09/2017 Spot Bond			7.52500	103.95199	7.49500	103.96286		223,494,956,705,000.00	2,023,055,808,200	894,895,228,200	
Total R203 SPOT								13,494,956,705,000.00	023,055,808,200	394,895,228,200	
Total For R203								13,494,956,705,000.00	023,055,808,200	394,895,228,200	
R2030 On 31/01/2030 Spot Bond			9.02000	92.23892	9.02000	92.21681		016,041,875,872,000.00	1,221,290,673,600	791,876,800,800	
Total R2030 SPOT								16,041,875,872,000.00	221,290,673,600	791,876,800,800	
Total For R2030								16,041,875,872,000.00	221,290,673,600	791,876,800,800	
R2032 On 31/03/2032 Spot Bond			9.14500	95.47040	9.14500	95.44708		005,110,865,723,000.00	656,655,097,400	459,671,963,200	
Total R2032 SPOT								15,110,865,723,000.00	656,655,097,400	459,671,963,200	
Total For R2032								15,110,865,723,000.00	656,655,097,400	459,671,963,200	
R2035 On 28/02/2035 Spot Bond			9.22500	100.71848	9.22500	100.69393		860,497,124,870,000.00	852,086,409,200	460,403,600,000	
Total R2035 SPOT								10,497,124,870,000.00	852,086,409,200	460,403,600,000	
Total For R2035								10,497,124,870,000.00	852,086,409,200	460,403,600,000	
R2037 On 31/01/2037 Spot Bond			9.28000	93.01840	9.28000	92.99547		295,829,137,920,000.00	678,429,864,000	526,468,103,300	
Total R2037 SPOT								15,829,137,920,000.00	678,429,864,000	526,468,103,300	
Total For R2037								15,829,137,920,000.00	678,429,864,000	526,468,103,300	
R204 On 21/12/2018 Spot Bond			7.74500	101.51365	7.72500	101.53548		584,055,191,905,500.00	2,399,490,663,900	769,009,531,800	
Total R204 SPOT								14,055,191,905,500.00	399,490,663,900	769,009,531,800	
Total For R204								14,055,191,905,500.00	399,490,663,900	769,009,531,800	
R2040 On 31/01/2040 Spot Bond			9.30500	97.22895	9.30500	97.20492		766,932,792,000,000.00	942,174,400,000	580,859,500,000	
Total R2040 SPOT								16,932,792,000,000.00	942,174,400,000	580,859,500,000	
Total For R2040								16,932,792,000,000.00	942,174,400,000	580,859,500,000	
R2044 On 31/01/2044 Spot Bond			9.35000	94.21976	9.35000	94.19637		322,977,249,260,000.00	569,302,379,600	599,392,389,800	
Total R2044 SPOT								12,977,249,260,000.00	569,302,379,600	599,392,389,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2044									2,977,249,260,000.00	569,302,379,600	599,392,389,800
R2048 On 28/02/2048 Spot Bond			9.34000	97.78502	9.34000	97.76090			423,845,013,276,000.00	1,865,508,031,400	1,128,803,829,700
Total R2048 SPOT									2,977,249,260,000.00	569,302,379,600	599,392,389,800
Total For R2048									2,977,249,260,000.00	569,302,379,600	599,392,389,800
R207 On 15/01/2020 Spot Bond			7.95000	98.33384	7.94500	98.32764			412,699,139,590,000.00	1,435,559,640,200	768,098,484,800
Total R207 SPOT									12,699,139,590,000.00	435,559,640,200	768,098,484,800
Total For R207									12,699,139,590,000.00	435,559,640,200	768,098,484,800
R208 On 31/03/2021 Spot Bond			8.10500	97.16125	8.10500	97.14017			394,158,094,766,000.00	788,915,249,200	811,294,869,000
Total R208 SPOT									12,699,139,590,000.00	435,559,640,200	768,098,484,800
Total For R208									12,699,139,590,000.00	435,559,640,200	768,098,484,800
R209 On 31/03/2036 Spot Bond			9.17500	75.74192	9.18500	75.65160			539,672,437,570,000.00	1,693,697,268,400	946,895,048,600
Total R209 SPOT									12,699,139,590,000.00	435,559,640,200	768,098,484,800
Total For R209									12,699,139,590,000.00	435,559,640,200	768,098,484,800
R210 On 31/03/2028 Spot Bond			1.83000	187.44047	1.83000	187.42116			68,924,592,228,000.00	37,663,711,600	115,054,331,300
Total R210 SPOT									12,699,139,590,000.00	435,559,640,200	768,098,484,800
Total For R210									12,699,139,590,000.00	435,559,640,200	768,098,484,800
R211 On 31/01/2017 Spot Bond			1.55000	139.74993	1.55000	139.73661			151,445,368,880,000.00	97,706,689,600	26,063,000,000
Total R211 SPOT									12,699,139,590,000.00	435,559,640,200	768,098,484,800
Total For R211									12,699,139,590,000.00	435,559,640,200	768,098,484,800
R212 On 31/01/2022 Spot Bond			1.73000	146.20221	1.73000	146.18759			638,594,740,494,000.00	369,129,907,800	156,838,429,000
Total R212 SPOT									12,699,139,590,000.00	435,559,640,200	768,098,484,800
Total For R212									12,699,139,590,000.00	435,559,640,200	768,098,484,800
R213 On 28/02/2031 Spot Bond			9.06000	86.51380	9.06000	86.49308			562,578,374,940,000.00	724,346,399,000	467,318,577,100
Total R213 SPOT									12,699,139,590,000.00	435,559,640,200	768,098,484,800
Total For R213									12,699,139,590,000.00	435,559,640,200	768,098,484,800
R214 On 28/02/2041 Spot Bond			9.26500	76.16501	9.26500	76.14637			426,394,462,409,000.00	1,665,018,290,600	634,125,738,700
Total R214 SPOT									12,699,139,590,000.00	435,559,640,200	768,098,484,800
Total For R214									12,699,139,590,000.00	435,559,640,200	768,098,484,800
R230C On 15/09/2016 Spot Bond			7.14500	99.20380	7.14500	99.18454			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			7.19500	97.35174	7.19500	97.33306			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	93.46982	7.85000	93.45016			0.00	0	0
Total R331C 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 R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.90000	89.88013	7.90000	89.86110				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	85.85856	8.29000	85.83951				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			8.27000	82.47901	8.27000	82.46075				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	79.24771	8.25000	79.23021				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	76.13293	8.24000	76.11614				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	72.30868	8.54000	72.29216				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.52000	69.40579	8.52000	69.38997				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	66.15098	8.65500	66.13567				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	63.50516	8.62500	63.49051				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	60.98272	8.59500	60.96870				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			8.56500	58.57733	8.56500	58.56391				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	56.32016	8.52500	56.30731				0.00	0	0
Total R343C 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 R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			8.48500	54.17077	8.48500	54.15847				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	49.49777	9.13000	49.48570				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	47.48880	9.09000	47.47726				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	45.57882	9.05000	45.56780				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			9.01000	43.76244	9.01000	43.75190				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	42.03456	8.97000	42.02448				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.93000	40.39038	8.93000	40.38074				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.89000	38.82542	8.89000	38.81619				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	37.33541	8.85000	37.32658				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	102.00198				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.24383				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	85.60944	100.00000	85.41576				0.00	0	0
Total RCSB06/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 RCSB06/JIBAR									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.49924			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	55.33178	100.00000	55.19773			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	52.71211	100.00000	52.58441			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	62.73130	100.00000	62.57934			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	92.95256	100.00000	92.72305			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	30.39473	100.00000	30.32109			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RCSC3 On 18/10/2016 Spot Bond			100.00000	87.11361	100.00000	86.91562			0.00	0	0
Total RCSC3U SPOT									0.00	0	0
Total For RCSC3U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	40.56104	100.00000	40.45645			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.64796	100.00000	9.62092			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	28.00781	100.00000	27.93559			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	20.30225	100.00000	20.24990			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	12.63403	100.00000	12.60145			0.00	0	0
Total RDF05U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.27763				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.96356				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	101.74012				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	101.10341				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	100.70098				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.44457				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.99259				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.44986				0.00	0	0
Total RDFC31 SPOT										0.00	0	0
Total For RDFC31										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.38552				0.00	0	0
Total RDFC32 SPOT										0.00	0	0
Total For RDFC32										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.47032				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	100.18842				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	101.83954				0.00	0	0
Total REB01 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 REB01										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.35159				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.71992				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	100.68178				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.98375				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.96881				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.16011				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RES01: On 02/03/2018 Spot Bond			100.00000	31.50796	100.00000	31.43163				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02: On 02/03/2019 Spot Bond			100.00000	18.19958	100.00000	18.15549				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03: On 02/03/2020 Spot Bond			100.00000	12.78590	100.00000	12.75492				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04: On 02/03/2021 Spot Bond			100.00000	10.66170	100.00000	10.63587				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	100.20131				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	99.97666				0.00	0	0
Total RES18 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 RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.39111				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.49197				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.67097				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.44932				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.57064				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	100.61893				0.00	0	0
Total RES33 SPOT										0.00	0	0
Total For RES33										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	93.34535				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.29808				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	87.08396				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	101.43032	12.35000	101.39693				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	16.12007	100.00000	16.08101				0.00	0	0
Total RP020 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 RP020										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	15.76256	100.00000	15.72479				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.70568	100.00000	14.67005				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	98.21528	100.00000	97.96017				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.77314				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	59.21381				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			9.64000	104.08506	9.64000	104.05828				0.00	0	130,000,000
Total RW21 SPOT										0.00	0	130,000,000
Total For RW21										0.00	0	130,000,000
RW23 On 10/12/2023 Spot Bond			10.07000	98.57123	10.07000	98.54477				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.77000	97.99935	10.77000	97.97126				0.00	0	220,000,000
Total RW28 SPOT										0.00	0	220,000,000
Total For RW28										0.00	0	220,000,000
SBK12 On 24/11/2016 Spot Bond			8.49500	102.75541	8.49500	102.73210				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/R157 On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900				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	102.09486				0.00	0	0
Total SBK13 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 SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.59500	101.76867	9.59500	101.74262			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.48855			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.63604			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.17176			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	98.17573			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.26545			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	102.98180			0.00	0	10,000,000
Total SBK20 SPOT									0.00	0	10,000,000
Total For SBK20									0.00	0	10,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.91797			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	102.11568			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			11.93000	100.60836	11.93000	100.57667			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	99.88295			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.25271	100.00000	11.22545			0.00	0	0
Total SBK24/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 SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	100.31212				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.84500	104.80365	11.84500	104.77070				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			9.32500	101.25458	9.32500	101.22938				0.00	0	2,420,000,000
Total SBK9 SPOT										0.00	0	2,420,000,000
Total For SBK9										0.00	0	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			8.89500	102.52171	8.89500	102.49747				0.00	0	167,500,000
Total SBN33 SPOT										0.00	0	167,500,000
Total For SBN33										0.00	0	167,500,000
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.49142				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	100.79168				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			8.42500	103.77353	8.42500	103.75027				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	101.43754				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.83574				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.54000	103.62723	9.54000	103.60084				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.54000	99.26156	10.54000	99.23385				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	102.08943				0.00	0	0
Total SBS21 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 SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	102.12421			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.31995			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			9.14500	101.06945	9.14500	101.04489		45,725,000,000,000.00	5,000,000,000	2,500,000,000	
Total SBS25 SPOT								15,725,000,000,000.00	5,000,000,000	2,500,000,000	
Total For SBS25								15,725,000,000,000.00	5,000,000,000	2,500,000,000	
SBS26l On 28/02/2017 Spot Bond			100.00000	63.33670	100.00000	63.19576			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			10.23000	104.12106	10.23000	104.09253			0.00	0	17,400,000
Total SBS27 SPOT								0.00	0	17,400,000	
Total For SBS27								0.00	0	17,400,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.25413			0.00	0	0
Total SBS28 SPOT								0.00	0	0	
Total For SBS28								0.00	0	0	
SBS29 On 12/06/2019 Spot Bond			8.93500	100.65732	8.93500	100.63329			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			10.55000	87.43358	10.55000	87.40916			0.00	0	0
Total SBS3 SPOT								0.00	0	0	
Total For SBS3								0.00	0	0	
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.37596			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			10.74000	95.38229	10.74000	95.35504			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	100.88762			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	101.07139			0.00	0	0
Total SBS33 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 SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.44000	101.95936	10.44000	101.93116				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.26814				0.00	0	406,000,000
Total SBS35 SPOT										0.00	0	406,000,000
Total For SBS35										0.00	0	406,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.05890				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.14500	96.72629	9.14500	96.70279				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			10.27000	93.59299	10.27000	93.56752				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			11.31000	89.24330	11.31000	89.21663				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.87500	96.71760	9.87500	96.69227				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	99.72863				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.97000	102.32081	9.97000	102.29377				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			10.72000	101.96033	10.72000	101.93140				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			10.89000	102.01536	10.89000	101.98596				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	102.04957				0.00	0	0
Total SBS44 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 SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	102.00595			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			9.72000	104.13318	9.72000	109.41578			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	102.01075			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS111 On 07/12/2023 Spot Bond			3.06000	116.81210	3.06000	275.77212			0.00	0	0
Total SBS111 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.52000	137.77093	2.52000	139.07636			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	93.58061	100.00000	93.40393			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	93.58061	100.00000	93.40393			0.00	0	0
Total SBSI12/R211 SPOT									0.00	0	0
Total For SBSI12/R211									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.41000	201.70816	3.41000	202.04871			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	44.12286	100.00000	44.01597			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.85182				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	100.23073				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	89.97555	100.00000	89.75610				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				180.27444	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			3.20000	123.58852	3.20000	138.61723				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	102.19081	6.50000	102.17295				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.64518				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	101.76453				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.99500	100.66199	8.99500	100.63778		359,800,000,000,000.00		40,000,000,000	10,000,000,000	
Total SHS05 SPOT								359,800,000,000,000.00		40,000,000,000	10,000,000,000	
Total For SHS05								359,800,000,000,000.00		40,000,000,000	10,000,000,000	
SHS05/On 29/06/2017 Spot Bond			8.75000	100.86952	8.75000	100.84591				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.31091				0.00	81,000,000	45,860,000
Total SHS06 SPOT										0.00	81,000,000	45,860,000
Total For SHS06										0.00	81,000,000	45,860,000
SHS11L On 19/11/2016 Spot Bond			100.00000	96.33508	100.00000	96.08355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.27752				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.18043				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	88.99042	100.00000	88.77955				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	95.56412	100.00000	95.32157				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			9.09500	105.15756	9.09500	105.13215				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.31816				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	100.90307				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	100.93212				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			10.00500	100.42076	10.00500	100.39397				0.00	0	166,000,000
Total SHS25 SPOT										0.00	0	166,000,000
Total For SHS25										0.00	0	166,000,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.93212				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	101.15108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	23.87590	100.00000	23.81806				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.56500	104.57460	8.56500	104.55013		8,565,000,000,000.00		1,000,000,000	1,640,000,000	
Total SLI2 SPOT								8,565,000,000,000.00		1,000,000,000	1,640,000,000	
Total For SLI2								8,565,000,000,000.00		1,000,000,000	1,640,000,000	
SLI3 On 15/08/2018 Spot Bond			9.52500	98.27763	9.52500	102.59030				0.00	0	0
Total SLI3 SPOT								0.00		0	0	
Total For SLI3								0.00		0	0	
SNT01 On 15/09/2017 Spot Bond			8.89500	102.52171	8.89500	102.49747				0.00	0	3,870,000,000
Total SNT01 SPOT								0.00		0	3,870,000,000	
Total For SNT01								0.00		0	3,870,000,000	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.62796				0.00	0	0
Total SNT02 SPOT								0.00		0	0	
Total For SNT02								0.00		0	0	
SNT03 On 12/04/2023 Spot Bond			11.03000	48.78116	11.03000	107.06610		33,090,000,000,000.00		3,000,000,000	1,500,000,000	
Total SNT03 SPOT								33,090,000,000,000.00		3,000,000,000	1,500,000,000	
Total For SNT03								33,090,000,000,000.00		3,000,000,000	1,500,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.74978				0.00	0	0
Total SPDA2 SPOT								0.00		0	0	
Total For SPDA2								0.00		0	0	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.95794				0.00	0	0
Total SPDA4 SPOT								0.00		0	0	
Total For SPDA4								0.00		0	0	
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.71997				0.00	0	0
Total SPDA5 SPOT								0.00		0	0	
Total For SPDA5								0.00		0	0	
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.75980				0.00	0	0
Total SPDA6 SPOT								0.00		0	0	
Total For SPDA6								0.00		0	0	
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.59811				0.00	0	0
Total SPDA7 SPOT								0.00		0	0	
Total For SPDA7								0.00		0	0	
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.64650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.03324			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.45917			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.78000	97.19095	9.78000	97.16560		174,670,800,000,000.00	17,860,000,000	4,220,000,000	
Total SSA06 SPOT								'4,670,800,000,000.00	17,860,000,000	4,220,000,000	
Total For SSA06								'4,670,800,000,000.00	17,860,000,000	4,220,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.64376		0.00	1,096,000,000	548,000,000	
Total SSN001 SPOT								0.00	1,096,000,000	548,000,000	
Total For SSN001								0.00	1,096,000,000	548,000,000	
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.00676		0.00	0	0	
Total SSN002 SPOT								0.00	0	0	
Total For SSN002								0.00	0	0	
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.25637		0.00	79,000,000	39,500,000	
Total SSN003 SPOT								0.00	79,000,000	39,500,000	
Total For SSN003								0.00	79,000,000	39,500,000	
SSN00 On 31/03/2021 Spot Bond			9.67500	91.57078	9.67500	91.54714		0.00	0	0	
Total SSN004 SPOT								0.00	0	0	
Total For SSN004								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			9.67500	91.57078	9.67500	91.54714		0.00	0	0	
Total SSN005 SPOT								0.00	0	0	
Total For SSN005								0.00	0	0	
SSN00 On 15/01/2020 Spot Bond			9.36500	94.30110	9.36500	94.27766		0.00	0	0	
Total SSN007 SPOT								0.00	0	0	
Total For SSN007								0.00	0	0	
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.14461		0.00	0	0	
Total SSN008 SPOT								0.00	0	0	
Total For SSN008								0.00	0	0	
SSN00 On 15/09/2017 Spot Bond			8.37500	103.06106	8.37500	103.03809		0.00	0	0	
Total SSN009 SPOT								0.00	0	0	
Total For SSN009								0.00	0	0	
SSN01 On 31/01/2025 Spot Bond			2.64000	118.75338	2.64000	119.19142		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011:On 21/12/2018 Spot Bond			9.61500	97.60577	9.61500	97.58073				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012:On 26/08/2018 Spot Bond			8.50000	101.61951	8.50000	101.61278				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015:On 21/12/2026 Spot Bond			10.66000	100.27576	10.66000	100.24730				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017:On 02/09/2016 Spot Bond				100.00000	0.00000	101.46342				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018:On 28/02/2031 Spot Bond			10.93000	74.66821	10.93000	74.64674				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021:On 21/01/2019 Spot Bond				100.00000	0.00000	100.35378				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024:On 16/01/2019 Spot Bond				100.00000	0.00000	100.41322				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026:On 25/09/2019 Spot Bond				100.00000	0.00000	100.99138				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027:On 16/10/2019 Spot Bond				100.00000	0.00000	94.28615				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028:On 07/12/2023 Spot Bond				100.00000	0.00000	101.68542				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029:On 24/05/2017 Spot Bond				100.00000	0.00000	101.79864				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030:On 17/03/2020 Spot Bond				100.00000	0.00000	101.20466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	101.61589				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	102.02088				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond				100.00000	0.00000	101.73577				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	100.49694	9.55000	100.22842				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SY1286 On 18/08/2016 Spot Bond				100.00000	0.00000	101.73502				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	101.53542				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1307 On 12/09/2016 Spot Bond				100.00000	0.00000	99.18232				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	99.09772				0.00	0	0
Total SY1308 SPOT										0.00	0	0
Total For SY1308										0.00	0	0
SY1311 On 04/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1311 SPOT										0.00	0	0
Total For SY1311										0.00	0	0
SY1312 On 19/10/2016 Spot Bond				100.00000	0.00000	98.40428				0.00	0	0
Total SY1312 SPOT										0.00	0	0
Total For SY1312										0.00	0	0
SY1313 On 26/08/2016 Spot Bond				100.00000	0.00000	99.54470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1313 SPOT										0.00	0	0
Total For SY1313										0.00	0	0
SY1314 On 03/11/2016 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total SY1314 SPOT										0.00	0	0
Total For SY1314										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.59000	99.55850	9.59000	99.53302				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	101.74984				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.81955				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			9.59500	96.26841	9.59500	102.62162				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	101.76972				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.84306				0.00	0	120,000,000
Total T13A11 SPOT										0.00	0	120,000,000
Total For T13A11										0.00	0	120,000,000
T13A12 On 21/08/2020 Spot Bond			9.49500	104.37727	9.49500	107.74834				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.70032				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	101.76972				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.83910				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			9.59500	106.59294	9.59500	106.53745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.21495				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.22052				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			9.54500	102.40446	9.54500	105.04755				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.33818				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	101.01603				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.58248				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.70207				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.71685				0.00	0	200,000,000
Total TFS136 SPOT										0.00	0	200,000,000
Total For TFS136										0.00	0	200,000,000
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	101.80085				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.16163				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	101.66500				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	100.15055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS140 SPOT										0.00	0	0
Total For TFS140										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.60261				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.37639	7.83000	100.35544				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.41875				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	93.33099	7.39000	100.33579				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.41875				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	93.52820	7.16000	100.32551				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.44114				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	100.43932				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	100.48313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.47721				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.65575				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.63538				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.40685				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.42149				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.41883	8.73000	100.39551				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	100.22774				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.41874				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.72500	86.17684	9.72500	97.71527				0.00	0	140,000,000
Total TH11A6 SPOT										0.00	0	140,000,000
Total For TH11A6										0.00	0	140,000,000
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.11835				0.00	0	50,000,000
Total TH11A7 SPOT										0.00	0	50,000,000
Total For TH11A7										0.00	0	50,000,000
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.41874				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.44205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.43702				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.43520				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.48221				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.48038				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.46442				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.62401				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.62582				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.61676				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.72992				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.77972				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			9.54500	101.81088	9.54500	103.17606				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.74984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.81955				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.45500	101.51443	9.45500	101.48867				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.73988				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.81955				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.56500	88.68422	9.56500	100.50819				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.90917				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.90917				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.90917				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.90917				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.06843				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.06843				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.06843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	102.06644				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.71485				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/02/2048 Spot Bond				100.00000	0.00000	102.71485				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.86224				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/02/2048 Spot Bond				100.00000	0.00000	102.70292				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH12D4 On 21/08/2018 Spot Bond				100.00000	0.00000	101.70403				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				100.00000	0.00000	101.74785				0.00	0	100,000,000
Total TH13A2 SPOT										0.00	0	100,000,000
Total For TH13A2										0.00	0	100,000,000
TH13A2 On 21/08/2050 Spot Bond				100.00000	0.00000	101.81948				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.69500	100.67860	9.69500	102.98428				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	101.70602				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.74984				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	101.26403				0.00	0	140,000,000

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 TH13A7 SPOT										0.00	0	140,000,000
Total For TH13A7										0.00	0	140,000,000
TH13A7 On 21/08/2020 Spot Bond			9.58500	103.07221	9.58500	104.50370				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	101.70032				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				100.00000	0.00000	101.90907				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.91106				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.94807				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.90845				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				100.00000	0.00000	100.22775				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	102.04840				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.06432				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.04709				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.08668				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.25673				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.70461				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.70461				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	102.73883				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.70923				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	100.32400				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.40548				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				100.00000	0.00000	100.42605				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.02974	101.06155	6.01499				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
THE9AI On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.45346				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.51045				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.63983				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			9.66500	92.04767	9.66500	91.98805				0.00	0	10,000,000,000
Total TL20 SPOT										0.00	0	10,000,000,000
Total For TL20										0.00	0	10,000,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	16.23095	100.00000	16.20024				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	110.88800	10.00000	110.85900				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17 On 14/11/2017 Spot Bond			8.37500	103.10006	8.37500	103.07708			049,346,110,750,000.00	125,295,058,000	48,444,797,882
Total TN17 SPOT									19,346,110,750,000.00	125,295,058,000	48,444,797,882
Total For TN17									19,346,110,750,000.00	125,295,058,000	48,444,797,882
TN17/R On 14/11/2017 Spot Bond			100.00000	43.39176	100.00000	43.29624			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.46500	107.46364	9.46500	107.43664			988,240,650,000,000.00	104,410,000,000	35,663,500,000
Total TN20 SPOT									18,240,650,000,000.00	104,410,000,000	35,663,500,000
Total For TN20									18,240,650,000,000.00	104,410,000,000	35,663,500,000
TN20/R On 17/09/2020 Spot Bond			100.00000	17.50257	100.00000	17.46405			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	3.71128	100.00000	3.70229			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			10.05500	106.40962	10.05500	106.38125			488,371,350,000,000.00	48,570,000,000	22,210,000,000
Total TN23 SPOT									18,371,350,000,000.00	48,570,000,000	22,210,000,000
Total For TN23									18,371,350,000,000.00	48,570,000,000	22,210,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.44706	100.00000	13.41746			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.71500	97.45081	10.71500	97.42288			650,614,800,000,000.00	60,720,000,000	25,880,000,000
Total TN25 SPOT									10,614,800,000,000.00	60,720,000,000	25,880,000,000
Total For TN25									10,614,800,000,000.00	60,720,000,000	25,880,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.87176	100.00000	13.84090			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.73000	90.17254	10.73000	90.14693			231,768,000,000,000.00	21,600,000,000	10,370,000,000
Total TN27 SPOT									11,768,000,000,000.00	21,600,000,000	10,370,000,000
Total For TN27									11,768,000,000,000.00	21,600,000,000	10,370,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.69593	100.00000	10.67238			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			11.14000	98.84289	11.14000	98.81361			122,540,000,000,000.00	11,000,000,000	3,050,000,000
Total TN30 SPOT									12,540,000,000,000.00	11,000,000,000	3,050,000,000
Total For TN30									12,540,000,000,000.00	11,000,000,000	3,050,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30/R On 09/10/2030 Spot Bond			8.00000	124.33462	8.00000	124.30797			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			11.38500	98.23768	11.38500	98.20796		31,878,000,000,000.00	2,800,000,000	1,400,000,000	
Total TN40 SPOT								1,878,000,000,000.00	2,800,000,000	1,400,000,000	
Total For TN40								1,878,000,000,000.00	2,800,000,000	1,400,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.43354	10.75000	103.40395		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.58142		0.00	0	1,363,000	
Total TNF18 SPOT								0.00	0	1,363,000	
Total For TNF18								0.00	0	1,363,000	
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	102.26446		0.00	0	0	
Total TORQ10 SPOT								0.00	0	0	
Total For TORQ10								0.00	0	0	
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total TORQ2 SPOT								0.00	0	0	
Total For TORQ2								0.00	0	0	
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.84930		0.00	0	0	
Total TORQ3 SPOT								0.00	0	0	
Total For TORQ3								0.00	0	0	
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total TORQ4 SPOT								0.00	0	0	
Total For TORQ4								0.00	0	0	
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total TORQ5 SPOT								0.00	0	0	
Total For TORQ5								0.00	0	0	
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.59215		0.00	0	0	
Total TORQ6 SPOT								0.00	0	0	
Total For TORQ6								0.00	0	0	
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.95850		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	102.00222		0.00	0	0	
Total TORQ8 SPOT								0.00	0	0	
Total For TORQ8								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	102.06779				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	110.88800	10.00000	110.85900				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.74939				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.72934				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.57852				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	101.58603				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			9.60500	101.35800	9.60500	101.33216				0.00	0	170,000,000
Total TPDA08 SPOT										0.00	0	170,000,000
Total For TPDA08										0.00	0	170,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.13394	10.00000	100.10714				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	100.13060	9.75000	100.10447				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	10.12994	100.00000	10.10382				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	101.23061				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.28723				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2A On 14/12/2020 Spot Bond			9.84500	100.74210	9.84500	100.71565			0.00	0	50,000,000
Total TRA2A3 SPOT									0.00	0	50,000,000
Total For TRA2A3									0.00	0	50,000,000
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.37705			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.55650			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.96963			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.20435			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.26662			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.73450	100.00000	8.71334			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.30114	100.00000	9.27861			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.30120			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.64113	100.00000	9.61778			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.30811			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.92446	100.00000	9.90042			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.50158				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.38103	100.00000	13.34861				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.92892				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.17758	100.00000	17.13596				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	17.35327	100.00000	17.31122				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	2.27927	100.00000	2.27375				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	99.72950				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	99.17319				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	98.65062				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	98.37080				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	97.73014				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	97.42021				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	95.98715				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	95.70261				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP204 On 01/09/2016 Spot Bond				100.00000	0.00000	99.40134				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	95.22991				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	95.04641				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	94.01045				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP208 On 10/11/2016 Spot Bond				100.00000	0.00000	97.87493				0.00	0	0
Total TSP208 SPOT										0.00	0	0
Total For TSP208										0.00	0	0
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	93.70858				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	93.38089				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	93.08532				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	97.01731				0.00	0	0
Total TSP212 SPOT										0.00	0	0
Total For TSP212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	92.82515				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP214 On 05/01/2017 Spot Bond				100.00000	0.00000	96.67251				0.00	0	0
Total TSP214 SPOT										0.00	0	0
Total For TSP214										0.00	0	0
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	92.50997				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP216 On 19/01/2017 Spot Bond				100.00000	0.00000	96.36622				0.00	0	0
Total TSP216 SPOT										0.00	0	0
Total For TSP216										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	98.36882				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	18.98364	100.00000	18.93766				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	101.42552				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	101.57052				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.52685				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	100.15246				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC17 On 15/08/2016 Spot Bond				100.00000	0.00000	101.83781				0.00	0	0
Total TWC173 SPOT										0.00	0	0
Total For TWC173										0.00	0	0
TWC17 On 17/08/2016 Spot Bond				100.00000	0.00000	101.79691				0.00	0	0
Total TWC174 SPOT										0.00	0	0
Total For TWC174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC17 On 19/08/2016 Spot Bond				100.00000	0.00000	101.56000				0.00	0	0
Total TWC175 SPOT										0.00	0	0
Total For TWC175										0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	101.53863				0.00	0	0
Total TWC177 SPOT										0.00	0	0
Total For TWC177										0.00	0	0
TWC17 On 24/08/2016 Spot Bond				100.00000	0.00000	101.49742				0.00	0	0
Total TWC179 SPOT										0.00	0	0
Total For TWC179										0.00	0	0
TWC18 On 26/08/2016 Spot Bond				100.00000	0.00000	101.41186				0.00	0	0
Total TWC181 SPOT										0.00	0	0
Total For TWC181										0.00	0	0
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	101.05423				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	100.91364				0.00	0	0
Total TWC183 SPOT										0.00	0	0
Total For TWC183										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	100.49516				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	100.21507				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	100.21754				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	100.15055				0.00	0	0
Total TWC188 SPOT										0.00	0	0
Total For TWC188										0.00	0	0
TWCJ2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.58946				0.00	0	0
Total TWCJ27 SPOT										0.00	0	0
Total For TWCJ27										0.00	0	0
TWCM2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.49494				0.00	0	0
Total TWCM27 SPOT										0.00	0	0
Total For TWCM27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			9.50500	108.87217	9.50500	108.84470			0.00	0	50,000,000
Total UG21 SPOT									0.00	0	50,000,000
Total For UG21									0.00	0	50,000,000
UG26 On 09/03/2026 Spot Bond			10.59000	108.82964	10.59000	108.79912			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.83715	100.00000	7.82163			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.70167	100.00000	7.68302			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.98565	100.00000	7.96630			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.35246	100.00000	8.33223			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.44208	100.00000	10.40949			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.66229	100.00000	7.64712			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.61550	100.00000	7.59704			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.78574	100.00000	7.76687			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	8.13553	100.00000	8.11582			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	10.17650	100.00000	10.14473			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total VKC14 SPOT									0.00	0	0
Total For VKC14									0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	101.30889			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	100.80176			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	30.47165	100.00000	30.39783			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	99.90866			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.91521			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	99.91004			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.40905			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.91770			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	7.37429	100.00000	7.35968			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	7.38122	100.00000	7.36334			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	9.06367	100.00000	9.04172			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA04L On 20/01/2024 Spot Bond			100.00000	4.74243	100.00000	4.73094				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	10.23107	100.00000	10.19913				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.19943	100.00000	7.18517				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	7.29504	100.00000	7.27737				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.26379	100.00000	9.24135				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	4.52550	100.00000	4.51453				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	9.90485	100.00000	9.87392				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00087	100.00000	0.00087				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			2.09000	245.10339	2.09000	245.07653				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			7.96500	102.46594	7.96500	102.44420				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
WSP2R On 28/05/2017 Spot Bond			100.00000	57.56410	100.00000	57.43739				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			8.27500	103.45272	8.27500	103.42992				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4 On 28/05/2020 Spot Bond			8.57000	103.03919	8.57000	103.01569			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.82000	102.35847	8.82000	102.33446			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	12.31519	100.00000	12.28808			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.67000	78.87933	7.67000	78.86320			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	88.80779	100.00000	88.59223			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									2.72e+017	638,112,337,862	799,311,000,851
Total for SPOT :									2.72e+017	638,112,337,862	799,311,000,851
Total Futures									2.72e+017	638,112,475,671	799,312,015,578
Total Options									5,133,024.00	5,200	80,030
Grand Total:									2.72e+017	638,112,480,871	799,312,095,608