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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2016

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			10.63947	78.50735	10.62516	78.59781			0.00	0	8,882
ES33 On 03/11/2016 Bond Future			10.72386	76.20652	10.70895	76.29948			0.00	0	0
ES33 On 02/02/2017 Bond Future			10.80522	77.73168	10.78956	77.82801			0.00	0	0
Total ES33 Future									0.00	0	8,882
ES33 On 04/08/2016 Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.24	Put			2,497.71000	2.49771	2,588,170		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.25	Put			2,431.29000	2.43129	2,521,750		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Put			2,364.96000	2.36496	2,455,420		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			3,612.93000	3.61293	3,519,970		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			3,497.02000	3.49702	3,404,060		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Call			3,555.01000	3.55501	3,462,050		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 02/02/2017 Bond Future	10.59	Put			1,244.16000	1.24416	1,340,490		0.00	0	0

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	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			1,181.07000	1.18107	1,277,400		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			1,118.06000	1.11806	1,214,390		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	8,882
ES42 On 04/08/2016 Bond Future			10.78919	82.66429	10.78504	82.69402			0.00	0	7,270
ES42 On 03/11/2016 Bond Future			10.87226	79.97243	10.86784	80.00366			0.00	0	0
Total ES42 Future									0.00	0	7,270
Total For ES42									0.00	0	7,270
I2025 On 04/08/2016 Bond Future			127.55028	127.55028	127.43816	127.43816			0.00	0	3,012
I2025 On 03/11/2016 Bond Future			129.98167	129.98167	129.86873	129.86873			0.00	0	0
Total I2025 Future									0.00	0	3,012
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			3,588.16000	3.58816	3,700,280		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			3,578.16000	3.57816	3,690,280		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			3,568.16000	3.56816	3,680,280		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.23	Call			638.73000	0.63873	751,670		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			658.73000	0.65873	771,670		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			648.73000	0.64873	761,670		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									0.00	0	3,012
I2033 On 04/08/2016 Bond Future			108.83753	108.83753	108.82757	108.82757			0.00	0	4,159
I2033 On 03/11/2016 Bond Future			109.89300	109.89300	109.88411	109.88411			0.00	0	0
Total I2033 Future									0.00	0	4,159
I2033 On 04/08/2016 Bond Future	104.99	Call			3,837.57000	3.83757	3,847,530		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			3,827.57000	3.82757	3,837,530		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			3,817.57000	3.81757	3,827,530		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	109.17	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.18	Call			704.11000	0.70411	713,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/11/2016	Bond Future	109.18	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			724.11000	0.72411	733,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Call			714.11000	0.71411	723,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	4,159
I2038	On	04/08/2016	Bond Future			135.21026	135.21026	134.96416	134.96416			0.00	0	21,722
I2038	On	03/11/2016	Bond Future			137.78775	137.78775	137.53831	137.53831			0.00	0	0
Total I2038 Future												0.00	0	21,722
I2038	On	04/08/2016	Bond Future	129.30	Call			5,664.16000	5.66416	5,910,260		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			5,654.16000	5.65416	5,900,260		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			5,644.16000	5.64416	5,890,260		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			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			1,218.31000	1.21831	1,467,750		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			1,208.31000	1.20831	1,457,750		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			1,228.31000	1.22831	1,477,750		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	21,722
I2046	On	04/08/2016	Bond Future			135.03780	135.03780	134.88035	134.88035			0.00	0	16,620
I2046	On	03/11/2016	Bond Future			136.10622	136.10622	135.94735	135.94735			0.00	0	0
Total I2046 Future												0.00	0	16,620
I2046	On	04/08/2016	Bond Future	129.00	Call			5,880.35000	5.88035	6,037,800		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			5,870.35000	5.87035	6,027,800		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			5,860.35000	5.86035	6,017,800		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			1,122.65000	1.12265	963,780		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			1,132.65000	1.13265	973,780		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			1,142.65000	1.14265	983,780		0.00	0	0
Total I2046 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046												0.00	0	16,620
I2050	On	04/08/2016	Bond Future			144.33800	144.33800	144.15142	144.15142			0.00	0	21,135
I2050	On	03/11/2016	Bond Future			147.08928	147.08928	146.90082	146.90082			0.00	0	0
Total I2050 Future												0.00	0	21,135
I2050	On	04/08/2016	Bond Future	139.12	Call			5,031.42000	5.03142	5,218,000		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			5,021.42000	5.02142	5,208,000		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			5,011.42000	5.01142	5,198,000		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			2,619.18000	2.61918	2,430,720		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			2,629.18000	2.62918	2,440,720		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			2,639.18000	2.63918	2,450,720		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	21,135
R186	On	04/08/2016	Bond Future			9.13598	110.42592	9.12638	110.49326		10.12	2,539,796.16	23	97,788
R186	On	03/11/2016	Bond Future			9.18744	112.52414	9.17729	112.59392		9.82	96,770,760.40	860	482
Total R186 Future												99,310,556.56	883	98,270
R186	On	04/08/2016	Bond Future	9.30	Call			2,172.09000	2.17209	2,076,770	10.14	0.00	0	500
R186	On	04/08/2016	Bond Future	9.30	Put			962.88000	0.96288	934,900	10.14	0.00	0	0
R186	On	04/08/2016	Bond Future	8.85	Call			708.92000	0.70892	640,990	9.99	0.00	0	750
R186	On	04/08/2016	Bond Future	8.85	Put			2,672.17000	2.67217	2,671,580	9.99	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Call			3,654.44000	3.65444	3,561,650	10.27	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			398.55000	0.39855	373,100	10.27	0.00	0	5,635
R186	On	04/08/2016	Bond Future	10.00	Call			5,997.36000	5.99736	5,917,820	10.45	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			94.40000	0.09440	82,200	10.45	0.00	0	6,500
R186	On	04/08/2016	Bond Future	9.25	Call			1,960.23000	1.96023	1,865,990	10.12	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			1,097.37000	1.09737	1,070,470	10.12	0.00	0	1,000
R186	On	04/08/2016	Bond Future	9.35	Call			2,395.05000	2.39505	2,299,150	10.16	0.00	0	500
R186	On	04/08/2016	Bond Future	9.35	Put			841.00000	0.84100	812,440	10.16	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			2,628.55000	2.62855	2,532,530	10.19	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			731.15000	0.73115	702,470	10.19	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.50	Call			204.94000	0.20494	171,900	9.88	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,723.82000	4.72382	4,758,120	9.88	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			213.44000	0.21344	179,500	9.88	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,658.20000	4.65820	4,691,600	9.88	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Call			822.42000	0.82242	749,760	10.01	0.00	0	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	8.90	Put			2,426.97000	2.42697	2,421,650	10.01	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			196.71000	0.19671	164,560	9.88	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,789.77000	4.78977	4,824,960	9.88	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Call			2,724.85000	2.72485	2,658,410	9.80	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			2,568.81000	2.56881	2,572,150	9.80	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			1,987.48000	1.98748	1,928,500	9.73	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			3,425.94000	3.42594	3,436,740	9.73	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			4,826.20000	4.82620	4,750,040	10.01	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			1,244.79000	1.24479	1,238,410	10.01	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.95	Call			1,930.02000	1.93002	1,871,770	9.72	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			3,508.63000	3.50863	3,520,160	9.72	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			3,477.83000	3.47783	3,406,420	9.88	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			1,960.65000	1.96065	1,959,020	9.88	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			4,595.47000	4.59547	4,519,850	9.99	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			1,343.31000	1.34331	1,337,470	9.99	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.96	Call			1,958.62000	1.95862	1,900,000	9.73	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			3,467.12000	3.46712	3,478,280	9.73	0.00	0	0
Total R186 Option												0.00	0	33,235
Total For R186												99,310,556.56	883	131,505
R197	On	04/08/2016	Bond Future			299.62125	299.62125	299.59477	299.59477			2,996,212.50	10	1,667
R197	On	03/11/2016	Bond Future			305.33248	305.33248	305.30877	305.30877			0.00	0	0
Total R197 Future												2,996,212.50	10	1,667
R197	On	04/08/2016	Bond Future	293.96	Call			5,634.77000	5.63477	5,661,250		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			5,624.77000	5.62477	5,651,250		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			5,614.77000	5.61477	5,641,250		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			1,748.77000	1.74877	1,772,480		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			1,738.77000	1.73877	1,762,480		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			1,728.77000	1.72877	1,752,480		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												2,996,212.50	10	1,667
R202	On	04/08/2016	Bond Future			249.11005	249.11005	248.74825	248.74825		8.51	32,135,196.45	129	37,424
R202	On	03/11/2016	Bond Future			253.85846	253.85846	253.49268	253.49268			0.00	0	0
Total R202 Future												32,135,196.45	129	37,424
R202	On	04/08/2016	Bond Future	243.26	Put			968.28000	0.96828	811,500	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	243.24	Call			6,471.90000	6.47190	6,677,390	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			963.65000	0.96365	807,340	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			6,464.21000	6.46421	6,669,470	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			965.96000	0.96596	809,420	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			6,456.53000	6.45653	6,661,550	8.91	0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	8,460		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			357.32000	0.35732	0,000		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			367.32000	0.36732	1,540		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			377.32000	0.37732	11,540		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												32,135,196.45	129	37,424
R2023	On	04/08/2016	Bond Future			8.83536	98.11115	8.83591	98.10855		7.46	0.00	0	11,610
R2023	On	03/11/2016	Bond Future			8.88938	96.04419	8.88974	96.04253		7.48	59,547,397.80	620	607
R2023	On	02/02/2017	Bond Future			8.93457	97.96607	8.93453	97.96625		7.21	0.00	0	0
Total R2023 Future												59,547,397.80	620	12,217
R2023	On	04/08/2016	Bond Future	8.24	Call			139.48000	0.13948	122,450	7.26	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			3,013.70000	3.01370	2,994,070	7.26	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			145.37000	0.14537	127,910	7.26	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			2,970.47000	2.97047	2,950,410	7.26	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			151.53000	0.15153	133,640	7.26	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			2,927.54000	2.92754	2,907,050	7.26	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			472.00000	0.47200	457,980	7.72	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,269.52000	4.26952	4,257,280	7.73	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			463.74000	0.46374	449,840	7.73	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,305.00000	4.30500	4,292,880	7.73	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			455.61000	0.45561	441,830	7.73	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,234.14000	4.23414	4,221,780	7.72	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,033.59000	2.03359	2,018,710	7.18	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			2,365.60000	2.36560	2,350,900	7.18	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,991.13000	1.99113	1,976,280	7.17	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			2,412.47000	2.41247	2,397,800	7.17	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,012.30000	2.01230	1,997,430	7.17	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			2,388.96000	2.38896	2,374,270	7.17	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												59,547,397.80	620	12,217
R203	On	04/08/2016	Bond Future			7.78077	103.79027	7.77529	103.79596		1.24	0.00	0	58,231
R203	On	03/11/2016	Bond Future			7.78430	101.59058	7.77583	101.59746		1.00	0.00	0	0
R203	On	02/02/2017	Bond Future			7.67373	103.62359	7.65815	103.63260		0.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R203 Future												0.00	0	58,231
R203	On	04/08/2016	Bond Future	7.24	Call			18.26000	0.01826	15,250	1.21	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			576.43000	0.57643	579,110	1.21	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			19.31000	0.01931	16,190	1.21	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			567.01000	0.56701	569,580	1.21	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			20.41000	0.02041	17,170	1.21	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			557.64000	0.55764	560,090	1.21	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			887.10000	0.88710	879,630	1.07	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			28.12000	0.02812	27,530	1.07	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			894.48000	0.89448	887,010	1.07	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			27.48000	0.02748	26,890	1.07	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			901.87000	0.90187	894,410	1.07	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			26.85000	0.02685	26,270	1.07	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			237.85000	0.23785	231,690	0.70	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			213.64000	0.21364	216,490	0.70	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			240.84000	0.24084	234,650	0.70	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			210.85000	0.21085	213,670	0.70	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			244.19000	0.24419	237,950	0.70	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			208.41000	0.20841	211,180	0.70	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	58,231
R2030	On	04/08/2016	Bond Future			9.49241	88.99736	9.47782	89.09831			0.00	0	25,310
R2030	On	03/11/2016	Bond Future			9.54362	90.68866	9.52842	90.79244			0.00	0	0
Total R2030 Future												0.00	0	25,310
R2030	On	04/08/2016	Bond Future	10.17	Call			4,616.51000	4.61651	4,515,560		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	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			1,370.44000	1.37044	1,474,220		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			1,300.67000	1.30067	1,404,450		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			1,230.97000	1.23097	1,334,750		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	25,310
R2032	On	04/08/2016	Bond Future			9.62211	91.97542	9.61259	92.04546		13.54	0.00	0	12,705
R2032	On	03/11/2016	Bond Future			9.67701	89.56421	9.66705	89.63656		13.87	0.00	0	0
R2032	On	02/02/2017	Bond Future			9.72547	91.35676	9.71494	91.43235		13.62	0.00	0	0
Total R2032 Future												0.00	0	12,705
R2032	On	04/08/2016	Bond Future	8.99	Call			267.00000	0.26700	226,670	13.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/08/2016	Bond Future	8.99	Put			5,027.90000	5.02790	5,057,610	13.24	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			277.20000	0.27720	235,890	13.24	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			4,958.73000	4.95873	4,987,460	13.24	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			287.70000	0.28770	245,400	13.24	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			4,889.97000	4.88997	4,917,710	13.24	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			5,599.61000	5.59961	5,517,940	14.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			1,303.04000	1.30304	1,293,720	14.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			5,648.11000	5.64811	5,566,370	14.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			1,284.01000	1.28401	1,274,620	14.16	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			5,696.93000	5.69693	5,615,130	14.17	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			1,265.37000	1.26537	1,255,920	14.17	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			3,185.75000	3.18575	3,125,230	13.52	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			4,675.77000	4.67577	4,690,840	13.52	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			3,217.77000	3.21777	3,157,000	13.53	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			4,634.24000	4.63424	4,649,060	13.53	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			3,249.97000	3.24997	3,188,950	13.53	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			4,592.98000	4.59298	4,607,550	13.53	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	12,705
R2035	On	04/08/2016	Bond Future			9.71083	96.79730	9.70128	96.87428			0.00	0	5,505
R2035	On	03/11/2016	Bond Future			9.76608	94.13469	9.75610	94.21421			0.00	0	0
Total R2035 Future												0.00	0	5,505
R2035	On	04/08/2016	Bond Future	10.36	Call			5,086.19000	5.08619	5,009,210		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			5,160.04000	5.16004	5,083,060		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	04/08/2016	Bond Future	10.35	Call			5,012.25000	5.01225	4,935,270		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	03/11/2016	Bond Future	9.58	Put			1,420.50000	1.42050	1,500,020		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			1,338.94000	1.33894	1,418,460		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			1,502.17000	1.50217	1,581,690		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	5,505
R2037	On	04/08/2016	Bond Future			9.77728	89.01272	9.76778	89.08871		15.64	0.00	0	40,983
R2037	On	03/11/2016	Bond Future			9.82902	90.70436	9.81912	90.78274		15.35	0.00	0	0
R2037	On	02/02/2017	Bond Future			9.87540	88.26270	9.86497	88.34445		15.82	0.00	0	0
Total R2037 Future												0.00	0	40,983

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	9.26	Put			4,693.66000	4.69366	4,709,740	15.42	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			446.56000	0.44656	388,930	15.41	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			4,835.42000	4.83542	4,853,780	15.41	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			461.68000	0.46168	402,920	15.41	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			4,764.24000	4.76424	4,781,470	15.41	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			477.27000	0.47727	417,360	15.42	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			1,648.48000	1.64848	1,638,080	15.56	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			5,825.15000	5.82515	5,736,290	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			1,625.59000	1.62559	1,615,110	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			5,724.13000	5.72413	5,635,450	15.56	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			1,671.44000	1.67144	1,661,140	15.56	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			5,774.66000	5.77466	5,685,880	15.56	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			3,586.77000	3.58677	3,519,920	15.67	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			5,217.96000	5.21796	5,232,860	15.67	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			3,621.87000	3.62187	3,554,750	15.68	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			5,172.38000	5.17238	5,187,010	15.68	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			3,656.88000	3.65688	3,589,490	15.68	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			5,126.83000	5.12683	5,141,190	15.68	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	40,983
R204	On	04/08/2016	Bond Future			8.17958	100.69809	8.17489	100.70797		2.81	0.00	0	33,387
R204	On	03/11/2016	Bond Future			8.22757	102.61144	8.22172	102.62258		2.50	126,212,071.20	1,230	656
R204	On	02/02/2017	Bond Future			8.24525	100.62258	8.23739	100.63591		2.28	0.00	0	0
Total R204 Future												126,212,071.20	1,230	34,043
R204	On	04/08/2016	Bond Future	7.74	Call			79.23000	0.07923	69,390	2.75	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,001.00000	1.00100	1,001,040	2.75	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			82.87000	0.08287	72,770	2.75	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			983.33000	0.98333	983,110	2.75	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			86.55000	0.08655	76,200	2.75	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			965.70000	0.96570	965,230	2.75	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,959.74000	1.95974	1,946,180	2.64	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			100.42000	0.10042	98,000	2.64	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,976.12000	1.97612	1,962,580	2.65	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			98.21000	0.09821	95,810	2.65	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,992.66000	1.99266	1,979,140	2.65	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			96.17000	0.09617	93,790	2.65	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			753.50000	0.75350	741,760	2.29	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			681.24000	0.68124	682,830	2.29	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			762.53000	0.76253	750,740	2.29	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			673.32000	0.67332	674,860	2.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future	8.30	Call			771.94000	0.77194	760,090	2.29	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			665.79000	0.66579	667,270	2.29	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												126,212,071.20	1,230	34,043
R2040	On	04/08/2016	Bond Future			9.84242	92.57738	9.83293	92.65827		16.29	0.00	0	722
R2040	On	03/11/2016	Bond Future			9.89460	94.33673	9.88471	94.42019		15.98	0.00	0	0
Total R2040 Future												0.00	0	722
R2040	On	04/08/2016	Bond Future	9.49	Put			3,867.79000	3.86779	3,863,690	16.06	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			889.17000	0.88917	803,030	16.06	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			3,802.79000	3.80279	3,797,540	16.06	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			914.51000	0.91451	827,210	16.07	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			3,738.42000	3.73842	3,732,010	16.07	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			864.33000	0.86433	779,340	16.06	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			2,845.26000	2.84526	2,767,670	15.84	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			4,514.13000	4.51413	4,520,000	15.84	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			2,882.05000	2.88205	2,804,080	15.85	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			4,464.00000	4.46400	4,469,490	15.85	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			2,919.10000	2.91910	2,840,750	15.85	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			4,414.26000	4.41426	4,419,370	15.85	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	722
R2044	On	04/08/2016	Bond Future			9.85660	89.80396	9.84709	89.88558		16.96	0.00	0	19,251
R2044	On	03/11/2016	Bond Future			9.90719	91.51064	9.89729	91.59480		16.65	26,080,532.40	285	285
R2044	On	02/02/2017	Bond Future			9.95274	88.96000	9.94235	89.04752		17.19	0.00	0	0
Total R2044 Future												26,080,532.40	285	19,536
R2044	On	04/08/2016	Bond Future	9.49	Put			4,000.58000	4.00058	3,997,900	16.72	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			865.09000	0.86509	779,600	16.72	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			3,933.91000	3.93391	3,930,040	16.72	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			889.99000	0.88999	803,330	16.73	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			3,867.88000	3.86788	3,862,840	16.73	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			840.68000	0.84068	756,380	16.72	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			1,863.85000	1.86385	1,852,060	16.93	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			6,098.97000	6.09897	6,003,220	16.91	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			1,914.20000	1.91420	1,902,610	16.91	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			6,151.96000	6.15196	6,056,110	16.92	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			1,888.98000	1.88898	1,877,290	16.92	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			6,204.92000	6.20492	6,108,970	16.93	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			4,039.36000	4.03936	3,966,060	17.08	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			5,600.00000	5.60000	5,614,220	17.08	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			4,077.50000	4.07750	4,003,910	17.08	0.00	0	0

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	02/02/2017	Bond Future	9.77	Put			5,551.34000	5.55134	5,565,270	17.08	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			4,115.54000	4.11554	4,041,680	17.08	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			5,502.72000	5.50272	5,516,380	17.08	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												26,080,532.40	285	19,536
R2048	On	04/08/2016	Bond Future			9.84947	93.24215	9.83990	93.32594		16.73	0.00	0	59,008
R2048	On	03/11/2016	Bond Future			9.90176	90.57538	9.89180	90.66173		17.23	156,604,832.02	1,729	1,529
R2048	On	02/02/2017	Bond Future			9.94991	92.38792	9.93945	92.47776		16.94	0.00	0	0
Total R2048 Future												156,604,832.02	1,729	60,537
R2048	On	04/08/2016	Bond Future	9.26	Call			425.53000	0.42553	367,160	16.38	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			5,776.90000	5.77690	5,802,320	16.38	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			396.78000	0.39678	340,880	16.37	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			5,942.79000	5.94279	5,970,680	16.37	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			410.92000	0.41092	353,800	16.37	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			5,859.52000	5.85952	5,886,190	16.37	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			6,039.62000	6.03962	5,941,880	17.47	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			2,056.89000	2.05689	2,045,500	17.47	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			6,092.52000	6.09252	5,994,650	17.47	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			2,029.93000	2.02993	2,018,410	17.47	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			6,145.76000	6.14576	6,047,780	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			2,003.46000	2.00346	1,991,830	17.48	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			4,145.74000	4.14574	4,070,540	16.83	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			5,712.72000	5.71272	5,727,360	16.83	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			4,184.82000	4.18482	4,109,330	16.83	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			5,663.18000	5.66318	5,677,530	16.83	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			4,223.79000	4.22379	4,148,020	16.83	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			5,613.69000	5.61369	5,627,760	16.83	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												156,604,832.02	1,729	60,537
R207	On	04/08/2016	Bond Future			8.45082	96.99169	8.45154	96.98963		4.22	0.00	0	76,760
R207	On	02/02/2017	Bond Future			8.53771	97.16895	8.53737	97.16980		3.68	0.00	0	0
Total R207 Future												0.00	0	76,760
R207	On	04/08/2016	Bond Future	7.99	Call			115.63000	0.11563	103,820	4.13	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,447.56000	1.44756	1,433,690	4.13	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			120.54000	0.12054	108,460	4.13	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,423.38000	1.42338	1,409,240	4.13	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			125.61000	0.12561	113,270	4.13	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,399.36000	1.39936	1,384,960	4.13	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,207.47000	2.20747	2,200,500	3.78	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			471.54000	0.47154	465,420	3.78	0.00	0	0

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	02/02/2017	Bond Future	8.91	Call			1,642.42000	1.64242	1,634,730	3.71	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			716.95000	0.71695	710,110	3.71	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,171.21000	2.17121	2,164,180	3.77	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			484.15000	0.48415	477,970	3.77	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,189.31000	2.18931	2,182,310	3.78	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			477.81000	0.47781	471,660	3.78	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												0.00	0	76,822
R208	On	04/08/2016	Bond Future			8.60352	95.45103	8.60929	95.43026		5.60	0.00	0	48,487
R208	On	03/11/2016	Bond Future			8.65752	93.86201	8.66337	93.84188		5.42	4,317,652.46	46	46
R208	On	02/02/2017	Bond Future			8.69763	95.74040	8.70333	95.72172		5.11	0.00	0	0
Total R208 Future												4,317,652.46	46	48,533
R208	On	04/08/2016	Bond Future	7.99	Call			82.70000	0.08270	73,530	5.44	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,344.15000	2.34415	2,314,210	5.44	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			86.50000	0.08650	77,100	5.44	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,310.91000	2.31091	2,280,740	5.44	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			90.45000	0.09045	80,800	5.44	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,277.83000	2.27783	2,247,410	5.44	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,356.48000	3.35648	3,364,780	5.64	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			267.65000	0.26765	255,820	5.64	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,384.45000	3.38445	3,392,880	5.65	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			262.62000	0.26262	250,920	5.65	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,328.72000	3.32872	3,336,880	5.64	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			272.91000	0.27291	260,940	5.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			1,643.32000	1.64332	1,623,430	5.09	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,418.59000	1.41859	1,417,440	5.09	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			1,626.45000	1.62645	1,606,620	5.09	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,434.70000	1.43470	1,433,610	5.09	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			1,609.70000	1.60970	1,589,930	5.09	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,402.59000	1.40259	1,401,380	5.09	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												4,317,652.46	46	48,533
R209	On	04/08/2016	Bond Future			9.65389	72.51505	9.63924	72.61319		15.53	652,635.45	9	55,112
R209	On	03/11/2016	Bond Future			9.70212	70.74229	9.68694	70.84307		15.97	0.00	0	0
R209	On	02/02/2017	Bond Future			9.74452	72.15811	9.72870	72.26228		15.79	0.00	0	0
Total R209 Future												652,635.45	9	55,112
R209	On	04/08/2016	Bond Future	9.24	Call			517.39000	0.51739	452,130	15.30	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,274.58000	3.27458	3,307,460	15.30	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			534.02000	0.53402	467,580	15.30	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,220.16000	3.22016	3,251,860	15.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	9.26	Call			550.95000	0.55095	483,350	15.30	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,166.14000	3.16614	3,196,680	15.30	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,375.09000	1.37509	1,272,530	15.46	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			1,639.00000	1.63900	1,634,580	15.46	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			1,712.64000	1.71264	1,603,130	15.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			1,306.97000	1.30697	1,295,600	15.51	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			4,416.24000	4.41624	4,300,680	15.87	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			251.80000	0.25180	234,380	15.87	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			6,100.94000	6.10094	5,992,760	16.06	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			85.75000	0.08575	75,710	16.06	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			830.53000	0.83053	747,020	15.37	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			2,463.32000	2.46332	2,477,950	15.37	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,866.56000	4.86656	4,767,450	16.29	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			1,271.99000	1.27199	1,273,660	16.29	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			4,909.49000	4.90949	4,810,200	16.30	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			1,253.67000	1.25367	1,255,160	16.30	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			4,823.75000	4.82375	4,724,820	16.28	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			1,290.53000	1.29053	1,292,380	16.28	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			2,968.73000	2.96873	2,896,470	15.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			4,229.76000	4.22976	4,261,670	15.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			2,998.37000	2.99837	2,925,770	15.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			4,191.71000	4.19171	4,223,280	15.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			2,939.25000	2.93925	2,867,330	15.68	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			4,268.06000	4.26806	4,300,310	15.68	0.00	0	0
Total R209 Option												0.00	0	16,998
Total For R209												652,635.45	9	72,110
R210	On	04/08/2016	Bond Future			189.12746	189.12746	188.91892	188.91892			0.00	0	2,571
R210	On	03/11/2016	Bond Future			190.45018	190.45018	190.23949	190.23949			0.00	0	0
Total R210 Future												0.00	0	2,571
R210	On	04/08/2016	Bond Future	181.50	Call			7,418.92000	7.41892	7,627,460		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			7,408.92000	7.40892	7,617,460		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			7,398.92000	7.39892	7,607,460		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	188.91	Call			1,329.49000	1.32949	1,540,180		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			1,319.49000	1.31949	1,530,180		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			1,339.49000	1.33949	1,550,180		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,571
R211	On	04/08/2016	Bond Future			139.77015	139.77015	139.88228	139.88228			0.00	0	64
R211	On	03/11/2016	Bond Future			142.43448	142.43448	142.55026	142.55026			0.00	0	0
Total R211 Future												0.00	0	64
R211	On	04/08/2016	Bond Future	137.07	Call			2,812.28000	2.81228	2,700,150		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			2,802.28000	2.80228	2,690,150		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			2,792.28000	2.79228	2,680,150		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			810.26000	0.81026	694,480		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			800.26000	0.80026	684,480		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			790.26000	0.79026	674,480		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	64
R212	On	04/08/2016	Bond Future			146.11783	146.11783	146.10461	146.10461			0.00	0	4,218
R212	On	03/11/2016	Bond Future			148.90323	148.90323	148.89128	148.89128			0.00	0	0
Total R212 Future												0.00	0	4,218
R212	On	04/08/2016	Bond Future	142.42	Call			3,684.61000	3.68461	3,697,830		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			3,674.61000	3.67461	3,687,830		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			3,664.61000	3.66461	3,677,830		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	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			791.28000	0.79128	803,230		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			781.28000	0.78128	793,230		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			771.28000	0.77128	783,230		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,218
R213	On	04/08/2016	Bond Future			9.53963	83.32891	9.53005	83.39279		13.29	0.00	0	44,423
R213	On	03/11/2016	Bond Future			9.59231	81.36146	9.58229	81.42748		13.61	0.00	0	0

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	02/02/2017	Bond Future			9.63997	82.98957	9.62939	83.05845		13.41	0.00	0	0
Total R213 Future												0.00	0	44,423
R213	On	04/08/2016	Bond Future	9.01	Call			330.27000	0.33027	285,970	12.99	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			3,908.61000	3.90861	3,928,190	12.99	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			307.36000	0.30736	264,960	12.99	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,027.76000	4.02776	4,049,240	12.99	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			318.65000	0.31865	275,310	12.99	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			3,967.98000	3.96798	3,988,520	12.99	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			4,969.91000	4.96991	4,896,080	13.85	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,162.80000	1.16280	1,154,990	13.85	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,014.04000	5.01404	4,940,150	13.86	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,145.44000	1.14544	1,137,570	13.86	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,058.47000	5.05847	4,984,520	13.86	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,128.46000	1.12846	1,120,530	13.86	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			2,762.07000	2.76207	2,708,110	13.27	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			4,276.12000	4.27612	4,291,040	13.27	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			2,790.64000	2.79064	2,736,440	13.27	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			4,237.85000	4.23785	4,252,530	13.27	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			2,819.38000	2.81938	2,764,940	13.28	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			4,199.83000	4.19983	4,214,270	13.28	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	44,423
R214	On	04/08/2016	Bond Future			9.77331	72.59679	9.76878	72.62808		16.27	0.00	0	30,086
R214	On	03/11/2016	Bond Future			9.82307	70.67906	9.81830	70.71173		16.74	0.00	0	0
R214	On	02/02/2017	Bond Future			9.86859	72.09341	9.86348	72.12811		16.52	0.00	0	0
Total R214 Future												0.00	0	30,086
R214	On	04/08/2016	Bond Future	8.55	Call			15.52000	0.01552	11,210	15.78	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			9,353.31000	9.35331	9,380,290	15.78	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			362.94000	0.36294	320,700	16.02	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			4,181.33000	4.18133	4,170,380	16.02	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			375.74000	0.37574	332,670	16.02	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,056.64000	4.05664	4,044,030	16.03	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			444.91000	0.44491	397,680	16.05	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			3,812.98000	3.81298	3,797,040	16.05	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,118.76000	4.11876	4,106,980	16.02	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			3,920.12000	3.92012	3,855,300	16.63	0.00	0	5,610
R214	On	04/08/2016	Bond Future	10.30	Put			403.61000	0.40361	370,080	16.63	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,386.66000	9.38666	9,352,920	16.92	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			9.32000	0.00932	6,870	16.92	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			388.86000	0.38886	344,960	16.03	0.00	0	0

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	03/11/2016	Bond Future	10.34	Call			4,845.65000	4.84565	4,794,190	16.96	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			1,418.50000	1.41850	1,399,710	16.96	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			4,888.70000	4.88870	4,837,260	16.96	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			1,398.63000	1.39863	1,379,860	16.96	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			4,802.58000	4.80258	4,751,090	16.95	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			1,438.46000	1.43846	1,419,640	16.95	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			3,051.65000	3.05165	3,010,810	16.36	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			4,457.19000	4.45719	4,451,050	16.36	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			3,081.98000	3.08198	3,041,020	16.36	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			4,417.36000	4.41736	4,411,100	16.36	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			3,112.26000	3.11226	3,071,170	16.37	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			4,377.58000	4.37758	4,371,190	16.37	0.00	0	0
Total R214 Option												0.00	0	13,820
Total For R214												0.00	0	43,906
Total for Bond												507,857,086.84	4,941	815,832
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0

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

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

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 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
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

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 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			507.41200	507.41200	507.67700	507.67700			0.00	0	451
GOVI On 03/11/2016 GOVI			517.15600	517.15600	517.43400	517.43400			0.00	0	127
GOVI On 02/02/2017 GOVI			527.49900	527.49900	527.79500	527.79500			0.00	0	0
Total GOVI Future									0.00	0	578
GOVI On 04/08/2016 GOVI	520.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Put			133,130.00000	13.31300	135,780,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Put			133,230.00000	13.32300	135,880,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			133,330.00000	13.33300	135,980,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			413,240.00000	41.32400	410,460,000		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			413,140.00000	41.31400	410,360,000		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			413,040.00000	41.30400	410,260,000		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			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Put			55,250.00000	5.52500	58,210,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Put			55,350.00000	5.53500	58,310,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Put			55,450.00000	5.54500	58,410,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	578
Total for GOVI									0.00	0	578
AL37 On 04/08/2016 Index Future			487.12200	487.12200	487.05400	487.05400			0.00	0	15

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	03/11/2016	Index Future			496.47600	496.47600	496.41400	496.41400			0.00	0	0
Total AL37 Future												0.00	0	15
Total For AL37												0.00	0	15
AL7T	On	04/08/2016	Index Future			559.02400	559.02400	559.31500	559.31500			0.00	0	11
AL7T	On	03/11/2016	Index Future			569.75800	569.75800	570.06400	570.06400			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			508.83600	508.83600	509.09000	509.09000			0.00	0	722
ALBI	On	03/11/2016	Index Future			518.60700	518.60700	518.87400	518.87400			0.00	0	8
ALBI	On	02/02/2017	Index Future			528.98000	528.98000	529.26400	529.26400			0.00	0	0
Total ALBI Future												0.00	0	730
Total For ALBI												0.00	0	730
IGOV	On	04/08/2016	Index Future			248.42400	248.42400	248.15100	248.15100			0.00	0	1,079
IGOV	On	03/11/2016	Index Future			253.20900	253.20900	252.93500	252.93500			0.00	0	24
IGOV	On	02/02/2017	Index Future			258.28800	258.28800	258.01500	258.01500			0.00	0	0
Total IGOV Future												0.00	0	1,103
Total For IGOV												0.00	0	1,103
ILBI	On	04/08/2016	Index Future			672.57500	672.57500	672.05500	672.05500			0.00	0	156
ILBI	On	03/11/2016	Index Future			685.40900	685.40900	684.88000	684.88000			0.00	0	0
Total ILBI Future												0.00	0	156
Total For ILBI												0.00	0	156
Total for Index												0.00	0	2,015
JIBAR F	On	20/07/2016	Jibar Future			7.39000	92.61000	7.36000	92.64000			0.00	0	0
JIBAR F	On	17/08/2016	Jibar Future			7.44000	92.56000	7.37000	92.63000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.48000	92.52000	7.43000	92.57000			0.00	0	0
JIBAR F	On	19/10/2016	Jibar Future			7.54000	92.46000	7.47000	92.53000			0.00	0	0
JIBAR F	On	16/11/2016	Jibar Future			7.56000	92.44000	7.48000	92.52000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.63000	92.37000	7.57000	92.43000			0.00	0	0
JIBAR F	On	15/02/2017	Jibar Future			7.70000	92.30000	7.61000	7.61000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.73000	92.27000	7.64000	92.36000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.84000	92.16000	7.74000	92.26000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			7.90000	92.10000	7.82000	92.18000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			7.96000	92.04000	7.90000	92.10000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			8.05000	91.95000	7.96000	92.04000			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	0
Total For JIBAR FUTURE												0.00	0	0
Total for Jibar												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
10Y ST On 17/12/2025			101.12493	101.12493	101.38876	101.38876				0.00	0	0
10Y ST On 16/03/2026			98.32577	98.32577	98.59870	98.59870				0.00	0	0
10Y ST On 15/06/2026			97.18012	97.18012	97.45534	97.45534				0.00	0	0
10Y ST On 21/09/2026			99.28217	99.28217	99.55295	99.55295				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			100.10220	100.10220	100.10278	100.10278				0.00	0	0
1Y STN On 16/03/2017			100.09871	100.09871	100.09952	100.09952				0.00	0	0
1Y STN On 15/06/2017			99.79593	99.79593	99.80196	99.80196				0.00	0	0
1Y STN On 21/09/2017			99.93606	99.93606	99.95192	99.95192				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			100.31890	100.31890	100.34297	100.34297				0.00	0	0
2Y STN On 16/03/2018			99.71552	99.71552	99.74474	99.74474				0.00	0	0
2Y STN On 15/06/2018			99.50160	99.50160	99.57348	99.57348				0.00	0	0
2Y STN On 21/09/2018			99.69672	99.69672	99.79877	99.79877				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			99.65586	99.65586	99.80351	99.80351				0.00	0	0
5Y STN On 16/03/2021			99.10531	99.10531	99.26027	99.26027				0.00	0	0
5Y STN On 15/06/2021			98.51867	98.51867	98.67857	98.67857				0.00	0	0
5Y STN On 21/09/2021			98.90069	98.90069	99.06768	99.06768				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 :										507,857,086.84	4,941	818,425
AA04 On 22/03/2017		Spot Bond		100.00000	0.00000	99.73175				0.00	3,100,000,000	3,450,000,000
Total AA04 SPOT										0.00	3,100,000,000	3,450,000,000
Total For AA04										0.00	3,100,000,000	3,450,000,000
AA05 On 22/03/2019		Spot Bond	11.54500	97.28888	11.54500	97.25921				0.00	0	5,050,200,000
Total AA05 SPOT										0.00	0	5,050,200,000
Total For AA05										0.00	0	5,050,200,000
AA06 On 15/04/2021		Spot Bond		100.00000	0.00000	101.80398				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	10.38000	98.64659	10.38000	98.61931				0.00	0	0
Total AA07 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 AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	108.87900	10.00000	108.85000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.90583				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	100.00789				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			10.20000	96.93005	10.20000	96.90386				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	10.46278	100.00000	10.43743				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	101.18548	10.84000	101.15645				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.82846	100.00000	9.80900				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	103.57994	11.37000	103.54882				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	10.46285	100.00000	10.43751				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.95002	11.81000	88.92189				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	10.57422	100.00000	10.54861				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	14.40823	100.00000	14.37333				0.00	0	0
Total AB023U 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 AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.14118	100.00000	17.11440				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	101.67802				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			9.36000	102.32388	9.36000	102.29845				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	109.85300	10.00000	109.82500				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			2.74000	118.80009	2.74000	277.97052				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	100.67711				0.00	0	1,000,000,000
Total ABFN07 SPOT										0.00	0	1,000,000,000
Total For ABFN07										0.00	0	1,000,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.75745				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.29798				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.22312				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.69349				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.50152				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	101.16440				0.00	0	0
Total ABFN13 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 ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	101.00260				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	101.00848				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	100.50949				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	101.03560				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			12.14500	99.86826	12.14500	100.33356				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	98.43221				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	99.94336				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	101.24094				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.21500	102.66816	9.21500	101.39967				0.00	0	100,000,000
Total ABK2 SPOT										0.00	0	100,000,000
Total For ABK2										0.00	0	100,000,000
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.73663				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.87124				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.58441				0.00	0	0
Total ABK5 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 ABK5										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.62044				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	97.32792				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	94.45564				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	95.52853				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			5.70000	102.03226	5.70000	138.79620				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.70000	97.77172	5.70000	122.29801				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	8.69333	100.00000	8.67750				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			6.20000	89.69948	6.20000	105.24377				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	4.84649	100.00000	4.83767				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			6.75000	98.26672	6.75000	111.59399				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.53285	100.00000	7.51213				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	85.39844				0.00	0	0
Total ABKS1 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 ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.07000	185.22465	2.07000	185.16798				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	186.22257	2.17000	186.16511				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	199.32815	1.82000	199.26853				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.75625	87.56501	8.75625	87.55329				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			8.75625	87.56501	8.75625	87.55329				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	100.53672				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.80536				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	100.04335				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.79922				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	99.35000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	99.19000				0.00	0	0
Total ABN60 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 ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.70000	95.49669	2.70000	118.51102				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			2.47000	101.96340	2.47000	173.83994				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			2.42000	114.79696	2.42000	227.44541				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	97.75000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.42000	89.94754	10.42000	89.92285				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	110.86000				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	100.79726				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	106.01000				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	118.79500				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	105.91382	9.63000	105.88661				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	109.86000				0.00	0	0
Total ABN77 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.50500	100.22065	10.50500	100.19262				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			9.75500	90.44547	9.75500	90.42193				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	114.77000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	133.76000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										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
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.05000	96.88746	11.05000	96.85900				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	99.56000				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	100.39908				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.46198				0.00	0	0
Total ABN92 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 ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.96000	104.22529	8.96000	104.20047				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			10.23000	99.11950	10.23000	99.09248				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			10.00000	98.83269	10.00000	98.80648				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			10.46000	97.83153	10.46000	97.80443				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			10.12000	98.40469	10.12000	98.37830				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			10.43000	98.26478	10.43000	98.23763				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.35000	95.96260	11.35000	95.93381				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.35000	96.91314	11.35000	96.88407				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			9.90000	95.22141	9.90000	95.19627				0.00	0	880,000,000
Total ABS6 SPOT										0.00	0	880,000,000
Total For ABS6										0.00	0	880,000,000
ABS7 On 11/09/2026 Spot Bond			11.30000	87.71256	11.30000	87.68636				0.00	0	3,960,000,000
Total ABS7 SPOT										0.00	0	3,960,000,000
Total For ABS7										0.00	0	3,960,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.26193	100.00000	11.23714				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.93000	216.88883	2.93000	274.70768				0.00	0	0
Total ABS12 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 ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			2.45000	136.29083	2.45000	139.28652				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			2.20000	140.26988	2.20000	143.04316				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	0.01724	100.00000	0.01719				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	21.48640	100.00000	21.43435				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	80.68638				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	103.86442				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	103.86442				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.88447				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	103.88447				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	103.84437				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	109.85300	10.00000	109.82500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.23058				0.00	0	0
Total ACL095 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 ACL095										0.00	0	0
ACL09f On 20/06/2020 Spot Bond				100.00000	0.00000	100.23632				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.23868				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09f On 20/12/2025 Spot Bond				100.00000	0.00000	100.23388				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10c On 20/12/2017 Spot Bond				100.00000	0.00000	100.22334				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10d On 20/12/2019 Spot Bond			10.21000	99.69810	10.21000	99.63382				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11e 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
ACL12c 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
ACL12f On 20/09/2016 Spot Bond				100.00000	0.00000	98.33510				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	232.34248				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12f On 20/09/2021 Spot Bond				100.00000	0.00000	232.41012				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12g On 20/09/2021 Spot Bond				100.00000	0.00000	100.22803				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 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 ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.69061				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	99.97302				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL140 On 30/07/2017 Spot Bond				100.00000	0.00000	103.96831				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	109.85300	10.00000	109.82500				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	100.75884				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	100.54468				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.22878				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL150 On 20/03/2017 Spot Bond				100.00000	0.00000	100.59942				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.22469				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	100.21622				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	102.80394	10.23000	102.77608				0.00	0	0
Total ACL161 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 ACL161										0.00	0	0
ACL161 On 20/06/2017 Spot Bond				100.00000	0.00000	100.62432				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			10.27500	99.07065	10.27500	99.04353				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22388				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	126.14304	1.75000	126.10554				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22219				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	100.22822				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.21614				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28023				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89794				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.87470				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	100.58166				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	100.22683				0.00	0	0
Total ACL185 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 ACL185										0.00	0	0
ACL18f On 20/09/2016 Spot Bond				100.00000	0.00000	100.21958				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	100.22963				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18f On 20/09/2020 Spot Bond				100.00000	0.00000	100.23275				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19c On 20/09/2022 Spot Bond				100.00000	0.00000	100.23356				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19c On 20/09/2022 Spot Bond				100.00000	0.00000	100.23356				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19f On 20/06/2017 Spot Bond				100.00000	0.00000	100.24753				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL19f On 20/12/2017 Spot Bond				100.00000	0.00000	100.22334				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24560				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL19f On 20/06/2017 Spot Bond				100.00000	0.00000	101.12170				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19f On 20/06/2017 Spot Bond				100.00000	0.00000	100.24753				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL20c On 21/11/2016 Spot Bond				100.00000	0.00000	103.76374				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	100.23767				0.00	0	0
Total ACL201 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 ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.23767				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	166.87049				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	168.07302				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	100.20967				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	100.91706				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.21415				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	98.32537				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	90.99659				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.21150				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.21127				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.22589				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	101.27909				0.00	0	0
Total ACL218 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 ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	101.68117				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	101.65682				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	100.22490				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	100.22129				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	100.51066				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.50075				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.89975				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.62063				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	24.51324	100.00000	24.45385				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	88.24940	100.00000	88.03828				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	16.08790	100.00000	16.04893				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	2.80098	100.00000	2.79412				0.00	0	0
Total AFS2U 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 AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	101.77745			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	101.83634			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	102.03256			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	101.71859			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	101.73822			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	102.22876			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	102.13071			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.93401			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	102.64032			0.00	0	0
Total AHF3C3 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 AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	39.55163	100.00000	39.44624			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	11.74407	100.00000	11.71277			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	12.21736	100.00000	12.16948			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	9.94988	100.00000	9.91089			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			9.79500	99.63863	9.79500	99.61275		3,918,000,000,000.00	400,000,000	207,520,000	
Total AIR01 SPOT								3,918,000,000,000.00	400,000,000	207,520,000	
Total For AIR01								3,918,000,000,000.00	400,000,000	207,520,000	
AIR02 On 30/04/2023 Spot Bond			10.65000	106.82500	10.65000	106.79472		0.00	0	17,100,000	
Total AIR02 SPOT								0.00	0	17,100,000	
Total For AIR02								0.00	0	17,100,000	
AIR04 On 29/05/2024 Spot Bond			10.16000	95.91983	10.16000	95.89401		0.00	0	33,900,000	
Total AIR04 SPOT								0.00	0	33,900,000	
Total For AIR04								0.00	0	33,900,000	
AIR04U On 26/10/2029 Spot Bond			100.00000	13.38714	100.00000	13.35751		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			10.90500	94.44592	10.90500	94.41868		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			2.72000	177.30249	2.72000	177.24514		0.00	0	5,000,000,000	
Total AIRL01 SPOT								0.00	0	5,000,000,000	
Total For AIRL01								0.00	0	5,000,000,000	
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.51880		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	100.04605		0.00	0	0	
Total APF01 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 APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.04927				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.27432				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	45.91219	100.00000	45.79974				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	32.21199	100.00000	32.13396				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	9.51111	100.00000	9.48807				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	9.51111	100.00000	9.48807				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.11576	100.00000	4.10993				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	0.04996	100.00000	0.04991				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	100.84362				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.19919				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

Contract 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 ASN008										0.00	0	0
ASN01 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
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.21620				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/06/2017 Spot Bond				100.00000	0.00000	99.44551				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01 On 11/04/2017 Spot Bond				100.00000	0.00000	99.15000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02 On 09/06/2017 Spot Bond				100.00000	0.00000	114.27244				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			2.67000	246.56268	2.67000	246.48324				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	98.58319				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	90.78290				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

Contract 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 ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	101.25679				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			2.68500	173.33788	2.68500	219.54828				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	100.20064				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	100.01759				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05 On 13/10/2016 Spot Bond				100.00000	0.00000	101.81584				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.76295				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	101.77722				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				100.00000	0.00000	101.61406				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	101.46211				0.00	2,400,000,000	600,000,000
Total ASN061 SPOT										0.00	2,400,000,000	600,000,000

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 ASN061										0.00	2,400,000,000	600,000,000
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.99891				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	100.68668				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	100.31002				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	101.28111				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	99.98147				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	86.70490				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	99.89583				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										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	100.25453				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.21834				0.00	0	0
Total ASN080 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 ASN080										0.00	0	0
ASN08 On 10/12/2017 Spot Bond				100.00000	0.00000	100.47544				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	99.46345				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	100.73470				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	100.04543				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	99.79250				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	101.76578				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.00000	0.00000	101.28466				0.00	0	0
Total ASN096 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 ASN096										0.00	0	0
ASN096 On 17/08/2016 Spot Bond				100.00000	0.00000	100.96033				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				100.00000	0.00000	62.21920				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	100.69959				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.22455				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	100.56254				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
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	101.65411				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	101.51788				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	100.28547				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	100.22044				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	100.92490				0.00	0	0
Total ASN128 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 ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	100.92924				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.00000	0.00000	100.91034				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	100.66495				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	100.65970				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	100.28308				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	71.60334				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			2.93000	137.77366	2.93000	137.81833				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN13: On 12/09/2016 Spot Bond				100.00000	0.00000	100.74131				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	72.92183				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	100.21857				0.00	0	0
Total ASN142 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 ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	100.22728				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	101.43904				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	101.43904				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	101.92042				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			2.97500	136.92774	2.97500	137.50351				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	91.80625				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	100.71416				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			3.37000	91.58324	3.37000	158.93414				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	70.60851	100.00000	70.47751				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	39.04316	100.00000	38.94857				0.00	0	0
Total ASN38U 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 ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	39.11204	100.00000	39.01729				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	38.80207	100.00000	38.70807				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	57.89828	100.00000	57.75802				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	83.33375	100.00000	83.14733				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	27.83427	100.00000	27.76684				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	81.70923	100.00000	81.53160				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.30708	100.00000	2.30150				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	23.45124	100.00000	23.39380				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00I On 12/06/2018 Spot Bond				100.00000	0.00000	100.36799				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	100.04569				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			9.67000	102.63869	9.67000	102.61221				0.00	0	0
Total BAW11 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 BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	102.01684			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	100.29837			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	100.92977			0.00	700,000,000	350,000,000
Total BAW18 SPOT									0.00	700,000,000	350,000,000
Total For BAW18									0.00	700,000,000	350,000,000
BAW19 On 05/12/2020 Spot Bond			11.08000	95.42595	11.08000	95.39784			0.00	0	6,000,000,000
Total BAW19 SPOT									0.00	0	6,000,000,000
Total For BAW19									0.00	0	6,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.69000	96.57805	10.69000	96.55073			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	102.42715	9.30000	102.40186			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.91555			0.00	0	1,491,400,000
Total BAW22 SPOT									0.00	0	1,491,400,000
Total For BAW22									0.00	0	1,491,400,000
BAW23 On 15/10/2017 Spot Bond			100.00000	39.48078	100.00000	39.38409			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	101.16835			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			9.51000	102.88660	9.51000	102.86048			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	99.96852			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			12.43443	99.25304	12.43443	102.01269			0.00	0	0
Total BAYA08 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 BAYA08										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.06000	100.00000	11.06000	99.97011				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.93791	99.26336	10.93791	99.83333				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	100.14283				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	99.97094				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	99.97094				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/06/2017 Spot Bond			12.51988	98.58225	12.51988	98.76174				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			12.28500	99.15611	12.28500	98.85854				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	99.96850				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.21000	86.04137	12.21000	97.69844				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	99.96940				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			12.14500	83.78988	12.14500	97.24901				0.00	0	300,000,000
Total BAYA32 SPOT										0.00	0	300,000,000

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 BAYA32										0.00	0	300,000,000
BAYA3k On 31/03/2018 Spot Bond				100.00000	0.00000	99.96987				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA3l On 31/03/2018 Spot Bond				100.00000	0.00000	99.96914				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA3m On 31/03/2018 Spot Bond				100.00000	0.00000	99.96914				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA3n On 31/03/2018 Spot Bond				100.00000	0.00000	96.11001				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA3o On 30/09/2018 Spot Bond				100.00000	0.00000	99.96949				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4p On 30/09/2018 Spot Bond				100.00000	0.00000	97.27173				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4q On 30/09/2018 Spot Bond				100.00000	0.00000	99.96949				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4r On 31/03/2017 Spot Bond				100.00000	0.00000	99.97086				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA4s On 31/03/2017 Spot Bond				100.00000	0.00000	99.97086				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA4t On 31/03/2019 Spot Bond				100.00000	0.00000	99.96960				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5u On 31/03/2017 Spot Bond				100.00000	0.00000	99.97467				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA5v On 31/03/2019 Spot Bond				100.00000	0.00000	99.96590				0.00	0	0
Total BAYA51 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 BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	99.96721				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			15.88281	99.87429	15.88281	103.52925				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.74786	99.63858	14.74786	99.70998				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	99.96053				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	99.96035				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	99.96044				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	99.95885				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	99.96522				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	70.50954	100.00000	70.37577				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	18.69000	100.00000	18.64422				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	17.01000	100.00000	16.96835				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	10.50000	100.00000	10.47429				0.00	0	0
Total BAYD3U 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 BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	10.50000	100.00000	10.47456				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	12.69500	100.00000	12.66391				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.00000	100.00000	10.97306				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC103L On 12/08/2016 Spot Bond			100.00000	93.10408	100.00000	92.87643				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	88.61247	100.00000	88.40640				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC107L On 29/07/2016 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total BC107U SPOT										0.00	0	0
Total For BC107U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	93.11074	100.00000	92.79933				0.00	0	0
Total BC108U SPOT										0.00	0	0
Total For BC108U										0.00	0	0
BC109L On 24/08/2016 Spot Bond			100.00000	86.90476	100.00000	86.69834				0.00	0	0
Total BC109U SPOT										0.00	0	0
Total For BC109U										0.00	0	0
BC110L On 15/09/2016 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
Total BC110U SPOT										0.00	0	0
Total For BC110U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.57792				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	99.82870				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.01041				0.00	0	0
Total BCJ08 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 BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	13.88441	100.00000	12.23621				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	13.88441	100.00000	12.23621				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			2.04000	102.13425	2.04000	192.04446				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.16000	88.03849	9.16000	155.65434				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.16000	89.36142	9.16000	156.19524				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.50500	91.89647	9.50500	91.87315				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.89500	98.99759	8.89500	98.97418				0.00	0	17,700,000
Total BEER02 SPOT										0.00	0	17,700,000
Total For BEER02										0.00	0	17,700,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.41232	100.00000	9.38952				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	8.14516	100.00000	8.12543				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	8.14516	100.00000	8.12543				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	8.64101	100.00000	8.62007				0.00	0	0
Total BG1C2U 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 BG1C2U										0.00	0	0
BG1D2 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
BG1E2 On 21/11/2032 Spot Bond			100.00000	11.56099	100.00000	11.53298				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	15.96851	100.00000	15.92983				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.66258				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.74727				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.78480				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.87877				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	102.14140				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										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	101.38459				0.00	0	0
Total BG32A2 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 BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.70702				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	101.41558				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	101.50852				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.63237				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	92.38579	100.00000	92.15190				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	92.38579	100.00000	92.15190				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	100.34296				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.34861				0.00	0	13,550,000
Total BG42A3 SPOT										0.00	0	13,550,000
Total For BG42A3										0.00	0	13,550,000
BG42A: On 15/03/2017 Spot Bond			9.01000	102.39386	9.01000	102.36934				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.39947				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.39551				0.00	0	0
Total BG42C 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 BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	53.09706	100.00000	52.96843				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y1 On 15/03/2017 Spot Bond			100.00000	53.09706	100.00000	52.96843				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.04058				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.96000	98.15031	11.96000	98.11933				0.00	0	21,200,000
Total BGL02 SPOT										0.00	0	21,200,000
Total For BGL02										0.00	0	21,200,000
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.63399				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			11.85000	91.42193	11.85000	98.82421				0.00	0	35,000,000
Total BGL04 SPOT										0.00	0	35,000,000
Total For BGL04										0.00	0	35,000,000
BGL05 On 04/09/2025 Spot Bond			11.98000	100.23689	11.98000	101.59713				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.68235				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.46000	99.91251	12.46000	101.00086				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	100.77633				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			11.98000	100.95177	11.98000	100.91985				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	101.67836				0.00	0	0
Total BGL10 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 BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			12.36000	103.56653	12.36000	102.09185				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	104.94658				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	103.02712				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.76148				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	99.71771				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			9.57500	98.16027	9.57500	98.13519				0.00	0	2,233,800,000
Total BID06 SPOT										0.00	0	2,233,800,000
Total For BID06										0.00	0	2,233,800,000
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
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.82224				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.15515				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	81.01967	100.00000	80.79586				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC094 On 19/07/2016 Spot Bond				100.00000	0.00000	101.40676				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC097 On 03/08/2016 Spot Bond				100.00000	0.00000	101.23730				0.00	0	0
Total BTC097 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 BTC097										0.00	0	0
BTC10: On 15/08/2016 Spot Bond				100.00000	0.00000	100.94660				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC10: On 22/08/2016 Spot Bond				100.00000	0.00000	100.79806				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC11: On 27/09/2016 Spot Bond				100.00000	0.00000	100.04346				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC11: On 04/07/2016 Spot Bond				100.00000	0.00000	99.89614				0.00	0	0
Total BTC114 SPOT										0.00	0	0
Total For BTC114										0.00	0	0
BTC11: On 04/10/2016 Spot Bond				100.00000	0.00000	99.88984				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC11: On 18/07/2016 Spot Bond				100.00000	0.00000	99.60746				0.00	8,400,000,000	2,100,000,000
Total BTC116 SPOT										0.00	8,400,000,000	2,100,000,000
Total For BTC116										0.00	8,400,000,000	2,100,000,000
BTC117: On 19/07/2016 Spot Bond				100.00000	0.00000	99.58300				0.00	0	0
Total BTC117 SPOT										0.00	0	0
Total For BTC117										0.00	0	0
BTC11: On 19/10/2016 Spot Bond				100.00000	0.00000	101.53224				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC11: On 05/08/2016 Spot Bond				100.00000	0.00000	99.22489				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC12: On 05/08/2016 Spot Bond				100.00000	0.00000	99.22456				0.00	0	0
Total BTC122 SPOT										0.00	0	0
Total For BTC122										0.00	0	0
BTC12: On 11/08/2016 Spot Bond				100.00000	0.00000	98.31687				0.00	0	0
Total BTC124 SPOT										0.00	0	0
Total For BTC124										0.00	0	0
BTC12: On 17/11/2016 Spot Bond				100.00000	0.00000	96.33241				0.00	0	0
Total BTC126 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 BTC126										0.00	0	0
BTC12: On 17/11/2016 Spot Bond				100.00000	0.00000	100.73475				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC12: On 22/08/2016 Spot Bond				100.00000	0.00000	98.86804				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC12: On 25/08/2016 Spot Bond				100.00000	0.00000	98.84543				0.00	0	0
Total BTC129 SPOT										0.00	0	0
Total For BTC129										0.00	0	0
BTC13: On 29/08/2016 Spot Bond				100.00000	0.00000	98.72082				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BTC13: On 05/09/2016 Spot Bond				100.00000	0.00000	98.57403				0.00	0	0
Total BTC131 SPOT										0.00	0	0
Total For BTC131										0.00	0	0
BTC13: On 08/09/2016 Spot Bond				100.00000	0.00000	99.43369				0.00	0	0
Total BTC132 SPOT										0.00	0	0
Total For BTC132										0.00	0	0
BTC13: On 27/09/2016 Spot Bond				100.00000	0.00000	98.10946				0.00	0	0
Total BTC133 SPOT										0.00	0	0
Total For BTC133										0.00	0	0
BUS01: On 30/09/2016 Spot Bond			100.00000	80.81715	100.00000	99.72603				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	100.04690				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.04841				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1: On 17/03/2017 Spot Bond				100.00000	0.00000	100.28531				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	101.03172				0.00	0	0
Total BWZJ18 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 BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	28.95972	100.00000	25.12769				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			10.21000	103.43338	10.21000	103.40543				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	104.29679				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.84500	95.42632	15.84500	95.38679				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	103.51181				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			13.64500	100.28901	13.64500	100.25265				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			9.71000	100.85973	9.71000	100.83375				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.62986				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			13.64500	97.40909	13.64500	97.37377				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	95.31643				0.00	0	110,000,000
Total CBL20 SPOT										0.00	0	110,000,000
Total For CBL20										0.00	0	110,000,000
CBL22 On 06/05/2020 Spot Bond			11.38000	92.46409	11.38000	92.43628				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.13082				0.00	0	0
Total CBL23 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 CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.55442				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	101.41407				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			10.98000	102.10847	10.98000	102.07882				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.02500	107.62286	11.02500	107.59130				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			11.08000	103.33742	11.08000	103.30698				0.00	0	365,200,000
Total CCT02 SPOT										0.00	0	365,200,000
Total For CCT02										0.00	0	365,200,000
CCT03 On 15/03/2025 Spot Bond			11.10000	103.53773	11.10000	103.50735				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.72241				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.14292				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	109.85340	10.00000	109.82480				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	102.33906				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	100.20128				0.00	0	0
Total CGR16 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 CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.96369				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	24.08086	100.00000	24.02252				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	30.19246	100.00000	30.11932				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	24.37855	100.00000	24.31884				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	102.51998				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.23952				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	101.58480				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	101.72234				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	20.96085	100.00000	20.89540				0.00	0	7,300,000,000
Total CGR25 SPOT										0.00	0	7,300,000,000
Total For CGR25										0.00	0	7,300,000,000
CGR26 On 27/06/2017 Spot Bond			100.00000	55.25459	100.00000	55.08207				0.00	0	700,000,000
Total CGR26 SPOT										0.00	0	700,000,000
Total For CGR26										0.00	0	700,000,000
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	99.97402				0.00	0	0
Total CIG03 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 CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	99.97270				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	99.97174				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.85193				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.91234				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	21.14644	100.00000	21.08041				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										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	99.97291	10.11000	99.94582				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	99.83905				0.00	0	0
Total CLN186 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 CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	132.04014	2.76000	131.99724				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	103.29780				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	129.56789	3.14000	131.97519				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	102.68599	8.25000	102.66310				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.90000	139.11242	2.90000	132.75643				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	137.51240	2.40000	131.23118				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	100.30841				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			9.30000	101.44267	9.30000	101.41753				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	101.76290				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	101.76290				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.35000	101.41292	9.35000	101.38768				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.35000	101.41292	9.35000	101.38768				0.00	0	0
Total CLN222 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 CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.40000	100.16122	9.40000	100.13647				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	100.23299				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.25370				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	109.85300	10.00000	109.82500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	109.85300	10.00000	109.82500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	101.06997				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 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
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.92018				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			13.50000	94.23129	13.50000	94.19747				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.23964	9.35000	103.21372				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	100.36669				0.00	0	0
Total CLN256 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 CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.23139				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.40234				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.40234				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.40234				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.19606				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			10.07500	101.49209	10.07500	101.46498				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.80761				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.84730				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.38595				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.21857				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.35823				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.90468				0.00	0	0
Total CLN275 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 CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.99198				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.45947				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	100.95548				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	101.43242				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.98160				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.14602				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.05290				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.31974				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	109.85300	10.00000	109.82500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90791				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.05236				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	99.92196				0.00	0	0
Total CLN295 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 CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.24672				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90798				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.20941				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	99.97368				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	166.41705				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	100.92299				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	165.93163				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	165.85702				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	166.05959				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	101.21519				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.70000	91.67649	11.70000	91.64817				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.22000	93.06231	12.22000	93.03232				0.00	0	0
Total CLN315 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 CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	99.97475				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.25030				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.19140				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	101.66317				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	101.58614				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	101.42030	8.80500	101.41481				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	101.67733				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.23233				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.23595				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.24975				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.23788				0.00	0	0
Total CLN328 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 CLN328										0.00	0	0
CLN33: On 20/06/2018 Spot Bond				100.00000	0.00000	100.25716				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33: On 30/06/2017 Spot Bond				100.00000	0.00000	99.97475				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33: On 20/09/2018 Spot Bond				100.00000	0.00000	144.71900				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33: On 28/07/2017 Spot Bond				100.00000	0.00000	101.62097				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	100.28517				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34: On 30/06/2017 Spot Bond				100.00000	0.00000	99.97462				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	100.26649				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	100.21127				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	100.24297				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34: On 28/07/2017 Spot Bond				100.00000	0.00000	101.60748				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34: On 30/06/2017 Spot Bond				100.00000	0.00000	99.97529				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35: On 28/10/2018 Spot Bond				100.00000	0.00000	101.52133				0.00	0	0
Total CLN350 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 CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.74595				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	101.47771				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.65432				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.20603				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.88000	101.19485	10.88000	101.16572				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.22218				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	101.61847				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			13.02000	103.35587	13.02000	103.32045				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	101.67690				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			13.05000	103.53593	13.05000	103.49997				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	109.51667	10.02000	109.48725				0.00	0	0
Total CLN368 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 CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.67690				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.71785				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	81.47479				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.21914				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.22323				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.22339				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	99.97376				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			10.38000	100.87745	10.38000	100.84971				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	99.97576				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.24390				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.68847	10.98000	100.65923				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	103.01250	11.00000	102.98254				0.00	0	0
Total CLN380 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 CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	100.24708				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.64755				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.81000	99.41907	12.81000	99.38553				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.26828				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.22310				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.81335				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.23658				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	99.95432				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	100.21380				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	85.31828				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.22442				0.00	0	0
Total CLN394 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 CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.65979				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	100.24146				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	100.91564				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	101.15331				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.14736				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	100.22432				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.24950				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	99.97636				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	99.97636				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	101.14922				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	75.34799				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	100.22552				0.00	0	0
Total CLN407 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 CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	101.25025				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	102.13024				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	100.24714				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.24834				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	102.14004				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	100.24474				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.29019				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.25672				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	102.26741				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	101.10380	4.00000	100.31607				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	100.17101				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	100.26873				0.00	0	0
Total CLN419 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 CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	44.35027	7.01000	44.94652				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.27112				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				100.00000	0.00000	102.23719				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.35808				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.33076				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.35808				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	103.80500				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.32243				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				100.00000	0.00000	100.25466				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				100.00000	0.00000	101.19113				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.31886				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	103.85359				0.00	0	0
Total CLN430 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 CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.35558				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.38297				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.39716				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	104.57753				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 30/06/2017 Spot Bond				100.00000	0.00000	99.97690				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.24597				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.22728				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 22/01/2017 Spot Bond				100.00000	0.00000	102.68220				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN43 On 03/02/2021 Spot Bond				100.00000	0.00000	101.53862				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	105.23635				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	100.43695				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 07/06/2017 Spot Bond				100.00000	0.00000	100.17508				0.00	0	0
Total CLN442 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 CLN442										0.00	0	0
CLN44: On 06/09/2016 Spot Bond				100.00000	0.00000	100.09098				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0
CLN44: On 23/05/2021 Spot Bond				100.00000	0.00000	101.02863				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44: On 24/05/2021 Spot Bond			11.05000	102.20981	11.05000	102.17994				0.00	0	68,900,000
Total CLN445 SPOT										0.00	0	68,900,000
Total For CLN445										0.00	0	68,900,000
CLN44: On 20/06/2017 Spot Bond				100.00000	0.00000	99.49637				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN44: On 20/06/2017 Spot Bond				100.00000	0.00000	100.08055				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN44: On 20/06/2017 Spot Bond				100.00000	0.00000	99.70342				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN44: On 20/09/2017 Spot Bond				100.00000	0.00000	100.10902				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN45: On 20/06/2017 Spot Bond				100.00000	0.00000	100.11284				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN45: On 20/06/2017 Spot Bond				100.00000	0.00000	100.10742				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	178.59175				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			9.50500	91.89647	9.50500	91.87315				0.00	0	0
Total CLN81 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 CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.16000	35.46562	9.16000	155.65434				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.16000	35.95437	9.16000	156.19524				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	102.07586				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	102.15857				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	100.23537				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	100.22190				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	100.22461				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	102.08675				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	100.22702				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	101.66317				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	100.20919				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	100.21856				0.00	0	0
Total CLNF12 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 CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.21735				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	100.21850				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	100.22672				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.94217				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	102.03526				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			9.51500	103.86514	9.51500	103.81320				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			9.51500	99.71287	9.51500	99.68754				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.43000	109.42280	10.43000	109.39241				0.00	0	53,800,000
Total COJ05 SPOT										0.00	0	53,800,000
Total For COJ05										0.00	0	53,800,000
COJ07 On 23/03/2021 Spot Bond			10.59000	103.55849	10.59000	103.52946				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			11.36000	100.80242	11.36000	100.77198				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			10.66000	98.04146	10.66000	98.01364				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.94500	93.55272	10.94500	93.52549				0.00	0	0
Total COT01 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 COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.85000	92.08782	11.85000	92.05885				0.00	0	350,000,000
Total COT02 SPOT										0.00	0	350,000,000
Total For COT02										0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.85000	85.56805	11.85000	85.54114				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL000 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
CPL010 On 12/12/2019 Spot Bond			100.00000	13.42624	100.00000	13.39372				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL020 On 12/03/2020 Spot Bond			100.00000	11.57010	100.00000	11.54207				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL030 On 12/12/2018 Spot Bond			100.00000	19.46853	100.00000	19.42136				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL040 On 26/08/2016 Spot Bond			100.00000	88.64079	100.00000	88.43124				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL050 On 30/10/2018 Spot Bond			100.00000	23.59792	100.00000	23.54013				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL060 On 30/11/2018 Spot Bond			100.00000	21.89967	100.00000	21.84662				0.00	0	0
Total CPL06U 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 CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.35500	91.34086	12.35500	91.31078				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	28.58823	100.00000	28.51897				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	22.01392	100.00000	21.96059				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	29.17556	100.00000	29.10488				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			8.53500	99.77290	8.53500	99.75025				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	101.71918	6.86000	101.70054				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	100.93738				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	101.29148				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	103.66781				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	100.73835				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	100.59844				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	100.48368				0.00	0	0
Total DLTB02 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 DLTB02									0.00	0	0
DLTB02 On 09/10/2017 Spot Bond				100.00000	0.00000	99.70754			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTB03 On 03/08/2016 Spot Bond				100.00000	0.00000	101.36876			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	101.29648			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	43.38336	100.00000	43.29747			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	100.28463			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL003 On 24/01/2019 Spot Bond				100.00000	0.00000	102.50187			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 20/06/2019 Spot Bond				100.00000	0.00000	100.25113			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL007 On 20/12/2019 Spot Bond				100.00000	0.00000	60.61657			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			10.12000	96.11449	10.12000	96.08857			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			10.05000	101.94176	10.05000	101.91430		165,825,000,000.00	16,500,000	5,175,700,000	
Total DV22 SPOT								165,825,000,000.00	16,500,000	5,175,700,000	
Total For DV22								165,825,000,000.00	16,500,000	5,175,700,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	17.89386	100.00000	17.85404		0.00	0	0	
Total DV22/R207 SPOT								0.00	0	0	
Total For DV22/R207								0.00	0	0	
DV23 On 27/02/2023 Spot Bond			10.35000	101.72444	10.35000	101.69624		155,421,810,000,000.00	15,016,600,000	5,254,800,000	
Total DV23 SPOT								155,421,810,000,000.00	15,016,600,000	5,254,800,000	

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 DV23										5,421,810,000,000.00	15,016,600,000	5,254,800,000
DV23/R On 27/02/2023 Spot Bond			100.00000	13.58817	100.00000	13.55793				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			10.29000	100.39612	10.29000	100.36844				0.00	0	300,000,000
Total DV24 SPOT										0.00	0	300,000,000
Total For DV24										0.00	0	300,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	103.51795	9.69000	103.49104				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.30500	95.66035	11.30500	95.63145				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	103.66581	10.10000	103.63776				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	100.80748				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	100.26391				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	100.77487				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	100.60812				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	100.82785				0.00	200,000,000	200,000,000
Total DVC020 SPOT										0.00	200,000,000	200,000,000
Total For DVC020										0.00	200,000,000	200,000,000
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	102.79902				0.00	0	0
Total DVC021 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 DVC021									0.00	0	0
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	100.25150			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	100.25880			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	102.41979			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	100.94790			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	100.09126			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	99.65557			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.70522			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
E170 On 01/08/2020 Spot Bond			9.02000	120.57989	9.02000	120.55067			0.00	0	0
Total E170 SPOT									0.00	0	0
Total For E170									0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	21.99949	100.00000	21.95053			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			10.02000	101.68092	10.02000	101.65390		250,500,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN20 SPOT								50,500,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN20								50,500,000,000,000.00	25,000,000,000	25,000,000,000	
ECN22 On 14/03/2022 Spot Bond			10.18000	101.00491	10.18000	100.97766		254,500,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN22 SPOT								54,500,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN22								54,500,000,000,000.00	25,000,000,000	25,000,000,000	
ECN24 On 14/03/2024 Spot Bond			10.41000	100.49207	10.41000	100.46436		0.00	0	0	
Total ECN24 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.92000	106.14410	2.92000	106.10924				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	102.17726				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.48041				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.75696				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	19.18349	100.00000	19.13651				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			2.32000	108.03599	2.32000	108.00218				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	109.27079	2.25000	109.23680				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			2.19500	131.38843	2.20500	131.21422				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			2.19000	118.86304	2.19000	118.82634				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			2.19000	119.50547	2.19000	119.46849				0.00	0	0
Total EL30 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 EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.27000	109.72710	2.27000	109.69294			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			2.30000	108.42109	2.30000	108.38722			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	109.27079	2.25000	109.23680			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			10.35000	105.13459	10.35000	105.10545			0.00	0	17,500,000
Total EMM01 SPOT									0.00	0	17,500,000
Total For EMM01									0.00	0	17,500,000
EMM02 On 11/03/2021 Spot Bond			10.25000	104.91986	10.25000	104.89136			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			10.90000	97.12154	10.90000	97.09354			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			11.09000	88.49011	11.09000	93.30040			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.35500	97.55708	11.35500	99.18493			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			11.00000	95.97909	11.00000	97.61174			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.73867			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	100.37527			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	101.33337			0.00	0	0
Total EPF004 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 EPF004										0.00	0	0
EPF004 On 06/11/2016 Spot Bond				100.00000	0.00000	101.28934				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.00000	0.00000	100.99401				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	100.66686				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	14.39984	100.00000	14.36495				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	5.89817	100.00000	5.88389				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC02 On 22/08/2016 Spot Bond				100.00000	0.00000	100.83864				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC18 On 04/11/2016 Spot Bond				100.00000	0.00000	101.30381				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC21 On 22/08/2016 Spot Bond				100.00000	0.00000	100.81093				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	102.84932				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC23 On 22/02/2017 Spot Bond				100.00000	0.00000	100.86950				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC24 On 04/11/2016 Spot Bond				100.00000	0.00000	101.23851				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	99.25695				0.00	0	0
Total EQS05 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 EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	95.79884				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			13.14500	94.99296	13.14500	94.95993				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	97.69461				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	99.86753				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	101.08573				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.09264				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.14381				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	101.20737				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	109.85300	10.00000	109.82500				0.00	0	0
Total ERSA12/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 ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.04524			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	101.00333			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	101.03241			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	101.00449			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.99285			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	101.04521			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	101.08465			0.00	0	80,000,000
Total ERSA21 SPOT									0.00	0	80,000,000
Total For ERSA21									0.00	0	80,000,000
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.04666			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			8.74500	102.59803	8.74500	102.57403		690,123,043,500,000.00	78,916,300,000	192,314,600,000	
Total ES18 SPOT								10,123,043,500,000.00	78,916,300,000	192,314,600,000	
Total For ES18								10,123,043,500,000.00	78,916,300,000	192,314,600,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	101.76962	9.25000	101.74447		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			9.54000	106.50685	9.54000	106.47958		348,592,308,822,000.00	36,540,074,300	78,826,374,000	
Total ES23 SPOT								18,592,308,822,000.00	36,540,074,300	78,826,374,000	

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 ES23										18,592,308,822,000.00	36,540,074,300	78,826,374,000
ES23/R On 25/01/2023 Spot Bond			10.00000	104.29865	10.00000	104.27069				0.00	0	0
Total ES23/R2023 SPOT										0.00	0	0
Total For ES23/R2023										0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.98000	88.79464	9.98000	88.77101				476,359,372,000,000.00	47,731,400,000	108,872,900,000
Total ES26 SPOT										6,359,372,000,000.00	47,731,400,000	108,872,900,000
Total For ES26										6,359,372,000,000.00	47,731,400,000	108,872,900,000
ES33 On 15/09/2033 Spot Bond			10.60000	77.85613	10.58500	77.92973				477,000,000,000.00	45,000,000	135,938,600,000
Total ES33 SPOT										477,000,000,000.00	45,000,000	135,938,600,000
Total For ES33										477,000,000,000.00	45,000,000	135,938,600,000
ES42 On 25/04/2042 Spot Bond			10.74500	82.01461	10.74500	81.99116				0.00	0	57,266,600,000
Total ES42 SPOT										0.00	0	57,266,600,000
Total For ES42										0.00	0	57,266,600,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.47414				0.00	0	7,500,000,000
Total EXX01 SPOT										0.00	0	7,500,000,000
Total For EXX01										0.00	0	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.71065				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	23.24022	100.00000	23.10417				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	23.34553	100.00000	23.20888				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	23.47958	100.00000	23.34213				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	23.61362	100.00000	23.47540				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.91965				0.00	0	0
Total FIFB04 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 FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.75063				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.84266				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.81524				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.73182				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond			100.00000	18.63223	100.00000	18.57405				0.00	0	25,000,000,000
Total FIFB09 SPOT										0.00	0	25,000,000,000
Total For FIFB09										0.00	0	25,000,000,000
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	100.85800				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	99.82867				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	100.52976				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	103.13561				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	100.49665				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	0.17092	100.00000	0.17051				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.17092	100.00000	0.17051				0.00	0	0
Total FPB1U 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 FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.95840	100.00000	11.92942				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.64158	100.00000	11.61338				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.33530				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.15827				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.36912				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.39163				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.24500	96.47202	10.24500	96.44568				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.41412				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.66290				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	101.65139				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	100.58500				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.72070				0.00	0	0
Total FRB13 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 FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.08000	94.34329	11.08000	96.70375				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	101.88230				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	102.26037				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	102.45310				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	102.37873				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			12.28000	102.78264	12.28000	102.74918				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	102.32134				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 21/12/2018 Spot Bond			10.94500	102.52257	10.94500	102.49272				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 21/12/2018 Spot Bond				100.00000	0.00000	101.08412				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 31/01/2022 Spot Bond			2.20000	142.13395	2.20000	143.04316				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 07/12/2023 Spot Bond			2.53000	120.36361	2.53000	281.63045				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRB25 On 31/01/2025 Spot Bond			2.41500	114.01368	2.41500	121.15743				0.00	0	0
Total FRB25 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 FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.04000	96.32341	3.04000	164.22166			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			3.18000	103.80793	3.18000	205.66883			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			3.66500	92.85733	3.66500	93.12648			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			7.28200	73.30462	7.28200	72.79832			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			9.28500	47.73894	9.28500	46.86490			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			9.53000	46.35846	9.53000	45.44712			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	53.09706	100.00000	52.96843			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	27.13504	100.00000	27.04939			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	39.22227	100.00000	33.13311			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	100.82131			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	100.25958			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22823			0.00	0	0
Total FRC112 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 FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24801				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.20707	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.20707	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24753				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23716				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26559				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24391				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.16639	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0

Contract 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 FRC126									0.00	0	0
FRC12: 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
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.25750			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.31096			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.30259			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0

Contract 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 FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	39.45313	100.09221	39.35747			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.22380			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	105.01547			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.24307			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	94.11088	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.24552			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.22648			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.23299			0.00	0	0
Total FRC154 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 FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.29668				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.22937				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	75.04425	13.22500	75.01772				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.21790				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.21815				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	100.30544				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.15573				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			3.64500	106.54522	3.64500	110.19152				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.23547				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.23547				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.99955				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	99.97475				0.00	0	0
Total FRC173 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 FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.23547				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.22332				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	100.21874				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	101.60386				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	100.25121				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	90.19929				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.82378				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	100.28469				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	100.28445				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.23314				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.23314				0.00	0	0
Total FRC189 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 FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	99.88671				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	99.88119				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	109.85300	10.00000	109.82500				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	100.24437				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	101.83640				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	101.83640				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	101.41386				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.30205	8.75000	101.27823				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.22919				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	10.68995	100.00000	10.66406				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.88803	100.00000	9.86407				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	98.49272				0.00	0	0
Total FRC209 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 FRC209										0.00	0	0
FRC21 On 20/12/2019 Spot Bond			100.00000	14.63703	100.00000	14.60158				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				100.00000	0.00000	100.24022				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21 On 29/10/2017 Spot Bond			100.00000	45.28516	100.00000	45.17425				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21 On 07/05/2020 Spot Bond				100.00000	0.00000	101.30196				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21 On 04/06/2021 Spot Bond			100.00000	10.63309	100.00000	10.60733				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21 On 07/11/2017 Spot Bond			100.00000	43.87795	100.00000	43.77165				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21 On 07/11/2019 Spot Bond				100.00000	0.00000	101.30192				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21 On 07/11/2017 Spot Bond			100.00000	43.85496	100.00000	43.74872				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21 On 07/11/2017 Spot Bond				100.00000	0.00000	101.29916				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21 On 07/11/2017 Spot Bond				100.00000	0.00000	101.24243				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21 On 04/11/2019 Spot Bond				100.00000	0.00000	101.43600				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22 On 04/11/2017 Spot Bond				100.00000	0.00000	101.35988				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			3.01000	137.30477	3.01000	137.25923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	101.19809				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	101.18453				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	101.18453				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	101.02522				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 10/09/2016 Spot Bond				100.00000	0.00000	100.44014				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.00000	0.00000	100.27748				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.00000	0.00000	99.97289				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	100.24351				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	100.04565				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 15/07/2016 Spot Bond				100.00000	0.00000	101.75906				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC232 On 31/01/2022 Spot Bond			3.87000	131.45796	3.87000	131.41131				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	100.34194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 26/01/2021 Spot Bond				100.00000	0.00000	102.33436				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC235 On 08/02/2020 Spot Bond				100.00000	0.00000	87.44605				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				100.00000	0.00000	92.27100				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	88.10362				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	94.16379				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	96.34738				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				100.00000	0.00000	86.49623				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	86.13921				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				100.00000	0.00000	103.85495				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				100.00000	0.00000	93.09765				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	103.81847				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	103.06767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	88.84668				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC248 On 08/02/2020 Spot Bond				100.00000	0.00000	74.99450				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	93.04001				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC250 On 19/10/2020 Spot Bond				100.00000	0.00000	73.75540				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.49835				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.62265				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.54000	114.17287	3.54000	133.62061				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.24644				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.59000	106.43238	3.59000	133.28312				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.57000	104.46930	3.57000	133.41800				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.91000	101.60184	2.91000	138.91921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.98000	102.64282	2.98000	152.56847				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.79453				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.21852				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	100.24504				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	100.28061				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	100.27149				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.23872				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.23848				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	101.97691				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	19.88604	100.00000	19.83787				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	55.23371	100.00000	55.09990				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	90.41769	100.00000	90.19608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	14.05853	100.00000	13.02664				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.35036				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.55321				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	99.64896				0.00	0	50,000,000
Total FRJ19 SPOT										0.00	0	50,000,000
Total For FRJ19										0.00	0	50,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.74345				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	98.85797				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	101.14110				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS01I On 13/05/2021 Spot Bond			100.00000	3.39474	100.00000	3.38821				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02I On 13/05/2021 Spot Bond			100.00000	3.39474	100.00000	3.38821				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10I On 15/01/2024 Spot Bond			2.08300	85.59687	2.08300	115.24565				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10I On 31/01/2038 Spot Bond			2.42000	112.33444	2.42000	121.72682				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10I On 21/01/2017 Spot Bond				100.00000	0.00000	101.61158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.93283	10.38000	101.90414				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.93283	10.38000	101.90414				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.56000	109.55848	2.56000	118.90770				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.62000	221.52530	2.62000	221.45421				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.53000	119.54324	2.53000	119.50515				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.65000	220.64305	2.65000	220.57206				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.82861				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.90000	116.73117	2.90000	116.69278				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.72500	115.72266	2.72500	115.68515				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.72500	115.72266	2.72500	115.68515				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.77000	120.31193	2.77000	217.08580				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.82000	215.72333	2.82000	215.65294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.43000	105.98049	2.43000	105.94700				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.85000	169.58878	2.85000	214.79873				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.00000	95.61209	3.00000	110.54499				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.08000	103.94219	3.08000	163.57004				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.45000	89.69650	3.45000	102.71799				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.07000	104.07334	3.07000	163.73267				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2016 Spot Bond			100.00000	93.28261	100.00000	93.05397				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.13000	162.81418	3.13000	162.75972				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.36000	200.80574	3.36000	200.88845				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	80.54398				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.38000	90.40932	3.38000	103.89007				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.35000	90.79546	3.35000	104.39739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.16000	92.30922	3.16000	107.68152				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			2.94000	165.91847	2.94000	165.86383				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			3.13000	207.09059	3.13000	207.02130				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	101.11849				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	100.19124				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	105.57041				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			3.07000	163.78718	3.07000	163.73267				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			3.07000	163.78718	3.07000	163.73267				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			3.36000	96.45322	3.36000	159.09145				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			3.20000	113.95827	3.20000	114.02409				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			2.71000	139.15272	2.71000	139.36944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	78.31600				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.42000	157.75229	3.42000	158.15029				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			3.46000	157.08445	3.46000	157.52643				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.17000	113.72044	3.17000	114.28784				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.43000	157.39048	3.43000	157.99405				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.29000	122.18046	2.29000	285.88343				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.18000	123.02403	2.18000	287.85811				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.90000	117.62500	2.90000	275.21984				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.67000	101.55205	2.67000	139.65361				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.53824				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.20000	143.08749	2.20000	143.04316				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.82841				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	102.06155				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	101.40546				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			2.40000	119.01910	2.40000	118.98160				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	58.75674	104.97509	58.60810				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	60.05902	101.07593	59.91213				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	56.10808	100.44759	55.97162				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	58.60621	100.76967	58.46325				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			2.14000	126.08158	2.14000	126.04277				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			2.36000	98.04595	2.36000	121.67576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.27382				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			2.39000	97.81796	2.39000	121.39272				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.81953				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			2.38000	121.49536	2.38000	284.27970				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.25346				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.82866				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			7.41000	102.39929	7.41000	102.37883				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			8.67000	102.25824	8.67000	102.23466				0.00	0	0
Total FRX17 SPOT										0.00	0	0
Total For FRX17										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.86500	104.83318	8.86500	104.80834				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			9.43000	99.88688	9.43000	99.86187				0.00	0	50,000,000
Total FRX19 SPOT										0.00	0	50,000,000
Total For FRX19										0.00	0	50,000,000
FRX20 On 01/10/2020 Spot Bond			9.71000	98.84405	9.71000	98.81845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.46000	89.77420	10.46000	89.74947				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			10.67000	101.01205	10.67000	100.98337				0.00	0	38,800,000
Total FRX24 SPOT										0.00	0	38,800,000
Total For FRX24										0.00	0	38,800,000
FRX26 On 01/10/2026 Spot Bond			11.07000	92.81983	11.07000	92.79250				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			11.17000	94.21691	11.17000	94.18878				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.26500	90.84656	11.26500	90.81921				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.19500	74.35721	11.19500	74.33509				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.20042				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.20642				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	100.21608				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.22332				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	100.25462				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.91484				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.81551				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.94405				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.97648				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	101.00350				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.12227				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	3.88631	100.00000	3.87690				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	0.65202	100.00000	0.65044				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	21.48640	100.00000	21.43435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	3.60482	100.00000	3.59609				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	0.60479	100.00000	0.60332				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	10.85177	100.00000	10.81751				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	1.93138	100.00000	1.92529				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	0.34374	100.00000	0.34266				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	1.71522	100.00000	1.71102				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.93138	100.00000	1.92529				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	1.93138	100.00000	1.92529				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	1.93138	100.00000	1.92529				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	1.93138	100.00000	1.92529				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.95338				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.10000	101.59327	10.10000	101.56593				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.82359				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.84726				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.85670				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.91804				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	100.99345				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	101.04053				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	100.76932				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	13.30793	100.00000	13.27570				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	39.83527	100.00000	39.73876				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	16.52326	100.00000	16.48323				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	12.15880	100.00000	12.12934				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	19.29135	100.00000	19.23112				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	14.60628	100.00000	14.56067				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	1.65745	100.00000	1.65257				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB08 On 29/07/2016 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total GRB08U SPOT										0.00	0	0
Total For GRB08U										0.00	0	0
GRB09 On 31/01/2017 Spot Bond			100.00000	66.47846	100.00000	66.35234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB09U SPOT										0.00	0	0
Total For GRB09U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	34.73614	100.00000	34.46108				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	26.51915	100.00000	26.44104				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	15.43829	100.00000	15.31603				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	13.25957	100.00000	13.22052				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	6.86146	100.00000	6.80713				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	6.62979	100.00000	6.61026				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	3.04954	100.00000	3.02539				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	3.31657	100.00000	3.30672				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	1.35967	100.00000	1.34869				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	1.65745	100.00000	1.65257				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.53029				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.58160				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.64529				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.73371				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	100.49292				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.38399				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.93950				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.01979				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.81016				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.15015				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.17932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.11192				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	25,007,300,000
Total GRX01U SPOT										0.00	0	25,007,300,000
Total For GRX01U										0.00	0	25,007,300,000
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	100.56337				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	100.36842				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
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.81913				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	13.95387	100.00000	13.92007				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	100.38284				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	101.37672				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	101.22026				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	103.23767				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	101.22775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.73342				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	101.29521				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	10.30002	100.00000	10.27479				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	10.30002	100.00000	10.27479				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.92639	100.00000	10.89963				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.92639	100.00000	10.89963				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.73173	100.00000	11.70300				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	11.73173	100.00000	11.70300				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.71604	100.00000	12.68489				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.41061				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.85300	10.00000	109.82500				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			9.89000	103.61756	9.89000	103.59008				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.11148				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	101.05217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.11707			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	101.86576			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.23000	105.76599	9.23000	105.73977			0.00	0	1,182,300,000
Total HWAY20 SPOT									0.00	0	1,182,300,000
Total For HWAY20									0.00	0	1,182,300,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	16.93547	100.00000	16.89778			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			2.17000	123.10106	2.17000	288.03843		4,340,000,000,000.00	2,000,000,000	13,312,000,000	
Total HWAY23 SPOT								4,340,000,000,000.00	2,000,000,000	13,312,000,000	
Total For HWAY23								4,340,000,000,000.00	2,000,000,000	13,312,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.04000	127.03798	2.04000	297.25128		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			2.41000	102.70089	2.41000	102.66860		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			10.72000	92.18197	10.72000	92.15553		0.00	0	6,326,600,000	
Total HWAY34 SPOT								0.00	0	6,326,600,000	
Total For HWAY34								0.00	0	6,326,600,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.94913	100.00000	12.92032		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			10.73500	91.86698	10.73500	91.84059		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	12.94911	100.00000	12.92030		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	79.86871	100.00000	99.72900		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	97.58713	100.00000	97.32621			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	87.82816	100.00000	87.61905			0.00	0	50,000,000
Total HWF06U SPOT									0.00	0	50,000,000
Total For HWF06U									0.00	0	50,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	109.85300	10.00000	109.82500			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			1.74000	127.73256	1.75000	127.59489		4,847,292,000,000.00	2,785,800,000	85,349,700,000	
Total I2025 SPOT								4,847,292,000,000.00	2,785,800,000	85,349,700,000	
Total For I2025								4,847,292,000,000.00	2,785,800,000	85,349,700,000	
I2033 On 28/02/2033 Spot Bond			1.78000	107.93167	1.78000	107.89955		10,618,768,000,000.00	5,965,600,000	76,399,807,600	
Total I2033 SPOT								10,618,768,000,000.00	5,965,600,000	76,399,807,600	
Total For I2033								10,618,768,000,000.00	5,965,600,000	76,399,807,600	
I2038 On 31/01/2038 Spot Bond			1.79000	135.48429	1.80000	135.21220		179,772,743,000,000.00	100,431,700,000	163,122,008,900	
Total I2038 SPOT								179,772,743,000,000.00	100,431,700,000	163,122,008,900	
Total For I2038								179,772,743,000,000.00	100,431,700,000	163,122,008,900	
I2046 On 31/03/2046 Spot Bond			1.89500	133.77043	1.89500	133.73014		44,022,176,500,000.00	23,230,700,000	134,902,960,000	
Total I2046 SPOT								44,022,176,500,000.00	23,230,700,000	134,902,960,000	
Total For I2046								44,022,176,500,000.00	23,230,700,000	134,902,960,000	
I2050 On 31/12/2050 Spot Bond			1.89000	143.13665	1.89500	142.92222		27,257,202,000,000.00	14,421,800,000	75,701,908,600	
Total I2050 SPOT								27,257,202,000,000.00	14,421,800,000	75,701,908,600	
Total For I2050								27,257,202,000,000.00	14,421,800,000	75,701,908,600	
IBL22 On 15/03/2018 Spot Bond			8.76000	104.79258	8.76000	104.76817		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			8.72000	102.93007	8.72000	102.90576		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.36870		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			2.45000	99.81747	2.45000	139.28652		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.27000	103.64428	2.27000	142.53238			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	100.12815			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			8.88000	101.92427	8.88000	101.90009			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.60940			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	109.85300	10.00000	109.82500			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			9.57500	96.79277	9.57500	96.76804			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			10.05000	95.14616	10.05000	95.12054			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			9.06000	99.01863	9.06000	98.99467		14,858,400,000,000.00	1,640,000,000	820,000,000	
Total IBL49 SPOT								14,858,400,000,000.00	1,640,000,000	820,000,000	
Total For IBL49								14,858,400,000,000.00	1,640,000,000	820,000,000	
IBL50 On 02/08/2020 Spot Bond			10.04000	100.61717	10.04000	100.59010			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.29259			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	100.67192			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			8.05000	102.92133	8.05000	102.89879			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.35500	101.04119	9.35500	101.01581				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	101.44649				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.06724				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			8.53000	103.20782	8.53000	103.18414				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.31500	103.12989	9.31500	103.10409				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			10.51000	102.43361	10.51000	102.40478				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.97052				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	101.47727				0.00	0	70,000,000
Total IBL62 SPOT										0.00	0	70,000,000
Total For IBL62										0.00	0	70,000,000
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.30301				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	100.37048				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	101.45564				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	100.37753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.00000	137.37452	3.00000	137.32897				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.00000				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	22.85136	100.00000	22.79538				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.98736				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	101.01507				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				103.50560	0.00000	100.84252				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.86613				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			10.56000	98.56248	10.56000	98.53492				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			9.14500	106.16641	9.14500	106.14033				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	18.91153	100.00000	18.86571				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	11.65108	100.00000	11.62284				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	101.48049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.16675				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	18.00517	100.00000	17.94834				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.97664				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.00898				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			9.44500	101.82254	9.44500	101.79700				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			10.02000	102.26562	10.02000	102.23846				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	100.88402				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	20.66138	100.00000	20.59687				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	100.65666				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02253	100.00000	0.02248				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.55209				0.00	0	50,000,000
Total IDCG01 SPOT										0.00	0	50,000,000
Total For IDCG01										0.00	0	50,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.30244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.23000	95.08919	10.23000	95.06327				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.78677				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.44358				0.00	0	60,000,000
Total IDCG05 SPOT										0.00	0	60,000,000
Total For IDCG05										0.00	0	60,000,000
IDCG06 On 24/11/2024 Spot Bond			10.95000	93.37634	10.95000	93.34930				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.14998				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			11.75500	98.19389	11.75500	98.11694				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	102.06980	5.00000	102.05595				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.97625	5.00000	100.96262				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	101.16911	4.00000	101.15822				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.80398	4.00000	100.79307				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.35000	96.84325	9.35000	96.81907				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			8.73000	101.74706	8.73000	101.93206				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.58323	100.00000	7.56486				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	38.52444	100.00000	38.43009				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	42.46650	100.00000	42.36363				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	3.27652	100.00000	3.27032				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.30910	100.00000	9.02174				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	13.52444	100.00000	13.49167				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	15.07803	100.00000	15.04110				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	8.27411	100.00000	8.25579				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	81.49340	100.00000	66.52479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.39386	100.00000	11.36625				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	21.90792	100.00000	21.85485				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	98.64865	100.00000	98.91599				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	70.37750	100.00000	70.24692				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	49.15052	100.00000	49.03868				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	35.28520	100.00000	35.20491				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	59.19386	100.00000	59.05046				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	11.56492	100.00000	11.53690				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	11.55154	100.00000	11.52356				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	64.33019	100.00000	64.01189				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.18608				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	100.18335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.54987	6.50000	101.53213				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.24162				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	83.01429				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	109.85300	10.00000	109.82500				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.18221				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	105.52055				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	101.52522				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	102.11532				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	101.57015				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			12.58000	105.52705	12.58000	105.49170				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	84.29561	100.00000	84.10138				0.00	0	0
Total IP278U SPOT										0.00	0	0
Total For IP278U										0.00	0	0
IPF01J On 25/11/2020 Spot Bond			10.00000	109.85300	10.00000	109.82500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.88945				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			8.55000	102.03934	8.55000	102.01600				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	99.95520				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	99.95429				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	99.95371				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.77932				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.81012				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.57096				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.28351				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.29155				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.29638				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.16752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.16939				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	100.17127				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC10 On 29/07/2016 Spot Bond				100.00000	0.00000	101.47178				0.00	0	0
Total IPFC10 SPOT										0.00	0	0
Total For IPFC10										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.48000	96.86001	10.48000	96.83313				0.00	0	1,913,200,000
Total IPL10 SPOT										0.00	0	1,913,200,000
Total For IPL10										0.00	0	1,913,200,000
IPL6 On 28/09/2017 Spot Bond			9.21000	103.12674	9.21000	103.10152				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	44.91521	100.00000	44.81635				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	99.86379				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.95377				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.71470				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	100.98373				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.63500				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			3.15000	99.10531	3.15000	136.28709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.13947	2.75000	101.13188				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			3.63000	154.96053	3.63000	154.90662				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	99.87337				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	102.11898				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.80795				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	98.29278				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.39928				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			3.75000	108.40047	3.75000	109.30857				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			3.75000	108.31010	3.75000	109.30857				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	100.44649				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.96103				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	101.55692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.28000	105.41760	12.28000	105.38310			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	99.75028			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	102.15647			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	16.21103	100.00000	16.17133			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			11.10500	106.49455	11.10500	106.46327			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	102.96975			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.73000	153.44294	3.73000	153.38913			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA627 On 07/07/2016 Spot Bond			7.65000	99.85350	7.65000	99.72827			0.00	0	0
Total IVA627 SPOT									0.00	0	0
Total For IVA627									0.00	0	0
IVA628 On 14/07/2016 Spot Bond			7.65000	99.70743	7.65000	99.58257			0.00	0	0
Total IVA628 SPOT									0.00	0	0
Total For IVA628									0.00	0	0
IVA630 On 28/07/2016 Spot Bond			7.75000	99.40899	7.75000	99.28326			0.00	0	0
Total IVA630 SPOT									0.00	0	0
Total For IVA630									0.00	0	0
IVA633 On 18/08/2016 Spot Bond			7.75000	98.97030	7.75000	98.84567		3,875,000,000,000.00	500,000,000	100,000,000	
Total IVA633 SPOT								3,875,000,000,000.00	500,000,000	100,000,000	
Total For IVA633								3,875,000,000,000.00	500,000,000	100,000,000	
IVA634 On 25/08/2016 Spot Bond			7.80000	98.81744	7.80000	98.69239		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA634 SPOT										0.00	0	0
Total For IVA634										0.00	0	0
IVA635 On 01/09/2016 Spot Bond			7.80000	98.67158	7.80000	98.54691				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			7.80000	98.52616	7.80000	98.36048				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			7.80000	98.38116	7.80000	98.21597				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			7.80000	98.15416	7.80000	98.03079				0.00	0	0
Total IVA638 SPOT										0.00	0	0
Total For IVA638										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.85300	10.00000	109.82500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.70354				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.69693				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.90302				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.92432				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.82845				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.88496				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.48892				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.21485				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	101.04612				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	99.88323				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.53924				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	99.97706				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	99.97652				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	93.87160				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.91500	102.61925	9.91500	102.59197				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	21.13173	100.00000	21.08471				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	16.73576	100.00000	16.69478				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.15000	100.93646	10.15000	100.90900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.51361				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	102.12235				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	101.38464				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.93965				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.65433				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	101.44889				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.25899				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	100.04770				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	99.88325				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	101.43888				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	99.95201				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	101.08789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.35721				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	100.35015				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	100.48061				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	100.20880				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	101.37507				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.81037				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	101.80340				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	101.41336				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	100.94907				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	100.94907				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.30809	100.00000	2.30372				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	28.62065	100.00000	28.55131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	21.39377	100.00000	21.34194				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	3.33343	100.00000	3.32710				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVP635 On 30/08/2016 Spot Bond			7.80000	98.71321	7.80000	98.58843				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	101.65553				0.00	4,000,000,000	2,000,000,000
Total JAS01 SPOT										0.00	4,000,000,000	2,000,000,000
Total For JAS01										0.00	4,000,000,000	2,000,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.48427				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.40613				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.59114				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	16.12053	100.00000	16.07506				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.11743				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.66312				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	101.68619				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.50000	129.60307	9.50000	129.57039				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	100.10805				0.00	280,000,000	140,000,000
Total LBK03 SPOT										0.00	280,000,000	140,000,000
Total For LBK03										0.00	280,000,000	140,000,000
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.45234				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.60504				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	100.22290				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	101.54677				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.62000	98.04460	10.62000	98.01704				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	103.33657	9.71000	103.30965				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	100.28369				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	28.18919	100.00000	32.87253				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	101.39699				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			9.42000	101.07044	9.42000	101.04488				0.00	0	3,260,000,000

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 LGL02 SPOT									0.00	0	3,260,000,000
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.66000	98.61610	9.66000	98.59069			3,284,400,000,000.00	340,000,000	170,000,000
Total LGL03 SPOT									3,284,400,000,000.00	340,000,000	170,000,000
Total For LGL03									3,284,400,000,000.00	340,000,000	170,000,000
LGL04 On 14/08/2020 Spot Bond			10.67000	98.50999	10.67000	98.48186			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.42671			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	100.57556			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	100.48042			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	101.54568			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			13.64500	101.01928	13.64500	100.98304			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			14.62000	100.94991	14.62000	100.91121			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	101.15822			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.98727			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	101.04128			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	101.10604			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.02285				0.00	0	0
Total MAQ077 SPOT										0.00	0	0
Total For MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.34336				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	101.26616				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ08 On 28/07/2016 Spot Bond				100.00000	0.00000	99.40390				0.00	0	0
Total MAQ082 SPOT										0.00	0	0
Total For MAQ082										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	95.55617				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	100.11772				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	80.16899				0.00	0	0
Total MAQ085 SPOT										0.00	0	0
Total For MAQ085										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.55236				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	102.56848				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	101.49509				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	101.60371				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	99.97069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03:On 01/10/2017 Spot Bond				100.00000	0.00000	100.21548				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	100.48301				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03:On 11/11/2016 Spot Bond				100.00000	0.00000	101.09013				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	101.55337				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04:On 07/08/2016 Spot Bond				100.00000	0.00000	101.15520				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	101.12512				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	101.82637				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04:On 17/08/2018 Spot Bond				100.00000	0.00000	100.98814				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04:On 07/06/2019 Spot Bond				100.00000	0.00000	100.52534				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04:On 13/03/2017 Spot Bond				100.00000	0.00000	100.34908				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04:On 14/03/2019 Spot Bond				100.00000	0.00000	100.35820				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05:On 17/05/2017 Spot Bond				100.00000	0.00000	100.98905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.04491				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	99.97847				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	97.36726	2.30000	105.01063				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	99.58663				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	100.11605				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	45.67464	100.00000	45.56278				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	44.30426	100.00000	44.19576				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	44.37559	100.00000	44.26690				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	42.61030	100.00000	42.50708				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	56.96633	100.00000	56.82833				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	101.43075				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			9.54500	100.60015	9.54500	100.57452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.59500	100.16800	9.59500	100.14235				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	101.81347	8.91000	101.78922				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	101.96710				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	104.00053				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	104.16881				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			8.69500	101.93946	8.69500	101.91573				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			9.56500	99.38236	9.56500	99.35686				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.40500	98.23982	10.40500	98.21244				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.20523				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.42000	99.81500	10.42000	99.78710				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			9.62000	99.98870	9.62000	99.96304				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	100.54464				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG01 SPOT										0.00	0	1,000,000,000
Total For MMIG01										0.00	0	1,000,000,000
MMIG0 On 17/03/2026 Spot Bond			10.28000	101.53921	10.28000	102.02537				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.10453				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			12.15000	98.61221	12.15000	99.64319				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			11.54000	103.42476	11.54000	101.16191				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	83.63636	100.00000	83.44671				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			9.32000	99.96356	9.32000	99.93868				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			9.31000	105.48772	9.31000	105.46135				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN05 On 28/09/2016 Spot Bond			100.00000	83.57698	100.00000	83.39370				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	65.98842	100.00000	65.86322				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	56.44886	100.00000	56.31212				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	19.81856	100.00000	19.75531				0.00	0	3,180,000,000
Total MTN08U SPOT										0.00	0	3,180,000,000
Total For MTN08U										0.00	0	3,180,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	21.03631	100.00000	20.98974				0.00	0	3,560,000,000

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 MTN09U SPOT										0.00	0	3,560,000,000
Total For MTN09U										0.00	0	3,560,000,000
N4A211On 14/08/2020 Spot Bond			100.89771	8.53478	100.89771	8.51394				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302On 14/08/2020 Spot Bond			100.61875	8.63663	100.61875	8.61558				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305On 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
N4A308On 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
N4A311On 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
N4A405On 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
N4A408On 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
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.20886				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.21127				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	100.23754				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.33550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.00198	100.00000	10.97534				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	11.76854	100.00000	11.74003				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			10.59000	90.30561	10.59000	90.28029				0.00	0	60,000,000
Total NAM01 SPOT										0.00	0	60,000,000
Total For NAM01										0.00	0	60,000,000
NAM02 On 29/06/2020 Spot Bond			10.18000	98.14299	10.18000	98.11637				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10J On 25/07/2016 Spot Bond			8.42500	102.86144	8.42500	102.83784				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11J On 28/11/2020 Spot Bond			9.94500	97.19504	9.94500	97.16941				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12J On 19/03/2021 Spot Bond			10.29000	99.26010	10.29000	99.23304				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13J On 19/03/2024 Spot Bond			10.21000	100.17164	10.21000	100.14454				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	101.22435				0.00	5,260,000,000	2,630,000,000
Total NBK13B SPOT										0.00	5,260,000,000	2,630,000,000
Total For NBK13B										0.00	5,260,000,000	2,630,000,000
NBK14J On 26/06/2021 Spot Bond			10.09000	97.02294	10.09000	97.02237				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15J On 11/02/2022 Spot Bond			10.33000	96.92118	10.33000	96.89435				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.34575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			11.11000	94.47012	11.11000	94.44206				0.00	0	919,200,000
Total NBK16A SPOT										0.00	0	919,200,000
Total For NBK16A										0.00	0	919,200,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.47549				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17/On 22/04/2026 Spot Bond			11.28000	94.07059	11.28000	94.04239				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.70012				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			10.05000	98.20970	10.05000	98.18339				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	100.14349				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			10.48000	97.11011	10.48000	97.08301				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	99.83477				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			11.00000	96.99536	11.00000	96.96699				0.00	0	96,300,000
Total NBK20A SPOT										0.00	0	96,300,000
Total For NBK20A										0.00	0	96,300,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	97.89366				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			11.55000	99.02228	11.55000	98.99175				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.06346				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.50000	103.81177	9.50000	103.78559				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	101.02368				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			11.20000	98.24915	11.20000	98.22006				0.00	0	39,800,000
Total NBK23A SPOT										0.00	0	39,800,000
Total For NBK23A										0.00	0	39,800,000
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.00970				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			11.45000	97.98952	11.45000	97.95989				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.19932				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			10.45000	104.87697	10.45000	104.84746				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	102.37823				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	12.29266	100.00000	12.26560				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.75859				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			11.09000	101.86964	11.09000	101.83976				0.00	0	36,900,000
Total NBK27A SPOT										0.00	0	36,900,000
Total For NBK27A										0.00	0	36,900,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.68529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.00394				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.01706				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	101.05672				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.07541				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	100.82295				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	101.20835				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.25569				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	101.28276				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	101.31644				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.47500	108.63825	9.47500	108.61092				0.00	0	700,000,000
Total NBK3A SPOT										0.00	0	700,000,000
Total For NBK3A										0.00	0	700,000,000
NBK4 On 28/10/2024 Spot Bond			11.67500	39.86842	11.67500	39.85640				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.84168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7:On 15/08/2017 Spot Bond				100.00000	0.00000	101.11529				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7:On 20/09/2017 Spot Bond				100.00000	0.00000	100.21306				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	100.07470				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	101.42398				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond				100.00000	0.00000	100.22326				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			10.84500	101.96863	10.84500	101.93937				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond				100.00000	0.00000	100.22206				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			10.88000	100.87026	10.88000	100.84123				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.22326				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8:On 20/12/2016 Spot Bond				100.00000	0.00000	100.20354				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8:On 20/03/2017 Spot Bond				100.00000	0.00000	100.20362				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond				100.00000	0.00000	100.22510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.22750				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.66343				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	99.72262				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.11967				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	99.79250				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.79569				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.76215				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			11.11500	99.14621	11.11500	100.85663				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.96870				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	102.09319				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.98373				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	99.94382				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.97000	97.85045	11.97000	97.82491				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	99.86027				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	113.38688	9.44500	113.35845				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	101.52730				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.85300	10.00000	109.82500				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	101.72806	13.50000	101.69176				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	100.56070				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			2.19000	180.07037	2.19000	180.01473				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			2.61000	104.73248	2.61000	119.33962				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	198.47600	3.45000	198.41405				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			3.00000	115.83386	3.00000	115.79546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.22000	160.30314	3.22000	151.11693				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			3.13000	162.70890	3.13000	162.75972				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.47000	103.64877	9.47000	103.62242				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	65.43524	100.00000	65.30428				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			10.10000	102.10873	10.10000	102.13783				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.85962				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.84460				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.04409				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.88014				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.82775				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			10.30000	102.12600	10.30000	102.15414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1: On 22/05/2050 Spot Bond				100.00000	0.00000	100.87464				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1: On 22/05/2049 Spot Bond				100.00000	0.00000	100.86463				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1: On 22/05/2052 Spot Bond				100.00000	0.00000	100.93157				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			10.50000	102.14329	10.50000	102.17045				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.88465				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.88966				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.97454				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.07438				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.90467				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	101.00632				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.36500	107.10092	9.36500	107.07415				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			10.21000	111.34396	10.21000	111.31384				0.00	0	720,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA022 SPOT										0.00	0	720,000,000
Total For NRA022										0.00	0	720,000,000
NRA02: On 31/05/2023 Spot Bond			2.08500	181.55828	2.08500	181.50265				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			11.85000	103.54750	11.85000	103.51494				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
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.99844				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	100.26285				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.71551				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.68490				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.56358				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.82761				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.01328				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	19.62051	100.00000	19.57298				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	101.22276				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			10.62000	97.01789	10.62000	96.99061				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.38545				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			10.81000	96.86528	10.81000	99.52390				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.39000	98.44410	11.39000	98.41448				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.10000	95.45171	12.10000	96.92987				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.35424				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.38000	101.06647	11.38000	101.03607				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			12.00000	99.72673	12.00000	99.69515				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	92.17172	100.00000	91.93955				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	109.85300	10.00000	109.82500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	100.64149				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	100.59827				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	100.48502				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.52421				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	101.27323				0.00	0	0
Total PMM26 SPOT										0.00	0	0
Total For PMM26										0.00	0	0
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	100.78936				0.00	0	0
Total PMM27 SPOT										0.00	0	0
Total For PMM27										0.00	0	0
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	94.61342				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC001 On 31/10/2019 Spot Bond				100.00000	0.00000	101.18261				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC001 On 30/06/2021 Spot Bond			10.38000	96.44766	10.38000	97.98350				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	101.46226				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.47743				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.51114				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.65603				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	101.68971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.01000	43.38472	9.01000	43.37428			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			7.40000	105.10914	7.40000	105.08817		16,391,000,000,000.00	2,215,000,000	174,998,300,000	
Total R159 SPOT								16,391,000,000,000.00	2,215,000,000	174,998,300,000	
Total For R159								16,391,000,000,000.00	2,215,000,000	174,998,300,000	
R159P On 15/09/2016 Spot Bond			7.23000	98.49768	7.23000	98.47847		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			9.11000	109.50995	9.10000	109.55410		590,319,316,937,000.00	2,479,727,696,700	1,917,077,177,400	
Total R186 SPOT								10,319,316,937,000.00	479,727,696,700	1,917,077,177,400	
Total For R186								10,319,316,937,000.00	479,727,696,700	1,917,077,177,400	
R187P On 21/12/2026 Spot Bond			8.93000	40.04479	8.93000	40.03523		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.85000	37.01874	8.85000	37.00999		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			1.68000	297.12765	1.68000	297.03990		6,164,491,200,000.00	3,669,340,000	24,891,200,000	
Total R197 SPOT								6,164,491,200,000.00	3,669,340,000	24,891,200,000	
Total For R197								6,164,491,200,000.00	3,669,340,000	24,891,200,000	
R202 On 07/12/2033 Spot Bond			1.81000	247.03666	1.82000	246.62705		88,222,718,273,000.00	48,741,833,300	218,864,951,800	
Total R202 SPOT								18,222,718,273,000.00	48,741,833,300	218,864,951,800	
Total For R202								18,222,718,273,000.00	48,741,833,300	218,864,951,800	
R2023 On 28/02/2023 Spot Bond			8.81000	97.29732	8.81000	97.27465		161,247,070,000,000.00	699,347,000,000	696,614,800,000	
Total R2023 SPOT								1,247,070,000,000.00	699,347,000,000	696,614,800,000	
Total For R2023								1,247,070,000,000.00	699,347,000,000	696,614,800,000	
R203 On 15/09/2017 Spot Bond			7.76500	102.92931	7.76000	102.91372		247,625,840,000,000.00	289,456,000,000	853,849,460,300	
Total R203 SPOT								17,625,840,000,000.00	289,456,000,000	353,849,460,300	
Total For R203								17,625,840,000,000.00	289,456,000,000	353,849,460,300	
R2030 On 31/01/2030 Spot Bond			9.45000	92.33850	9.45000	92.31507		419,564,945,000,000.00	1,737,520,100,000	811,373,274,900	
Total R2030 SPOT								19,564,945,000,000.00	737,520,100,000	811,373,274,900	
Total For R2030								19,564,945,000,000.00	737,520,100,000	811,373,274,900	
R2032 On 31/03/2032 Spot Bond			9.58500	91.28645	9.58500	91.26311		210,585,500,000,000.00	126,300,000,000	277,265,114,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 SPOT									10,585,500,000,000.00	126,300,000,000	277,265,114,200
Total For R2032									10,585,500,000,000.00	126,300,000,000	277,265,114,200
R2035 On 28/02/2035 Spot Bond			9.67500	96.07544	9.67500	96.05091			450,056,250,000,000.00	976,750,000,000	467,681,000,000
Total R2035 SPOT									10,056,250,000,000.00	976,750,000,000	467,681,000,000
Total For R2035									10,056,250,000,000.00	976,750,000,000	467,681,000,000
R2037 On 31/01/2037 Spot Bond			9.74000	92.57813	9.74000	92.55395			762,018,508,000,000.00	386,244,200,000	673,955,200,000
Total R2037 SPOT									12,018,508,000,000.00	386,244,200,000	673,955,200,000
Total For R2037									12,018,508,000,000.00	386,244,200,000	673,955,200,000
R204 On 21/12/2018 Spot Bond			8.15000	99.86279	8.14500	99.85199			817,171,190,845,000.00	713,763,336,300	527,936,226,700
Total R204 SPOT									17,171,190,845,000.00	713,763,336,300	527,936,226,700
Total For R204									17,171,190,845,000.00	713,763,336,300	527,936,226,700
R2040 On 31/01/2040 Spot Bond			9.80500	96.36689	9.80500	96.34155			123,133,335,000,000.00	114,547,000,000	460,176,000,000
Total R2040 SPOT									13,133,335,000,000.00	114,547,000,000	460,176,000,000
Total For R2040									13,133,335,000,000.00	114,547,000,000	460,176,000,000
R2044 On 31/01/2044 Spot Bond			9.82000	93.49288	9.82000	93.46826			003,726,750,000,000.00	102,212,500,000	593,134,259,900
Total R2044 SPOT									13,726,750,000,000.00	102,212,500,000	593,134,259,900
Total For R2044									13,726,750,000,000.00	102,212,500,000	593,134,259,900
R2048 On 28/02/2048 Spot Bond			9.81500	92.55664	9.81500	92.53267			789,528,506,500,000.00	793,635,100,000	952,232,649,900
Total R2048 SPOT									19,528,506,500,000.00	793,635,100,000	952,232,649,900
Total For R2048									19,528,506,500,000.00	793,635,100,000	952,232,649,900
R207 On 15/01/2020 Spot Bond			8.42000	99.80111	8.42000	99.77850			477,836,522,000,000.00	888,104,100,000	948,887,600,000
Total R207 SPOT									17,836,522,000,000.00	888,104,100,000	948,887,600,000
Total For R207									17,836,522,000,000.00	888,104,100,000	948,887,600,000
R208 On 31/03/2021 Spot Bond			8.57500	94.65923	8.58000	94.61914			869,207,689,270,000.00	451,219,555,600	723,734,839,900
Total R208 SPOT									19,207,689,270,000.00	451,219,555,600	723,734,839,900
Total For R208									19,207,689,270,000.00	451,219,555,600	723,734,839,900
R209 On 31/03/2036 Spot Bond			9.63000	71.91352	9.61500	71.99598			906,519,217,479,000.00	405,661,393,300	1,119,987,540,200
Total R209 SPOT									16,519,217,479,000.00	405,661,393,300	1,119,987,540,200
Total For R209									16,519,217,479,000.00	405,661,393,300	1,119,987,540,200
R210 On 31/03/2028 Spot Bond			1.72000	187.55343	1.73000	187.30782			6,090,348,000,000.00	3,540,900,000	105,990,522,800
Total R210 SPOT									6,090,348,000,000.00	3,540,900,000	105,990,522,800
Total For R210									6,090,348,000,000.00	3,540,900,000	105,990,522,800
R211 On 31/01/2017 Spot Bond			1.20000	140.33353	1.05000	140.41568			68,766,480,000,000.00	57,305,400,000	169,267,900,000
Total R211 SPOT									18,766,480,000,000.00	57,305,400,000	169,267,900,000
Total For R211									18,766,480,000,000.00	57,305,400,000	169,267,900,000
R212 On 31/01/2022 Spot Bond			1.70000	146.79694	1.70000	146.75347			7,695,220,000,000.00	4,526,600,000	194,588,600,000

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 R212 SPOT									7,695,220,000,000.00	4,526,600,000	194,588,600,000
Total For R212									7,695,220,000,000.00	4,526,600,000	194,588,600,000
R213 On 28/02/2031 Spot Bond			9.51500	82.63767	9.50500	82.68399			552,684,945,477,500.00	58,085,648,500	651,042,098,500
Total R213 SPOT									2,684,945,477,500.00	58,085,648,500	551,042,098,500
Total For R213									2,684,945,477,500.00	58,085,648,500	551,042,098,500
R214 On 28/02/2041 Spot Bond			9.74500	72.02926	9.74500	72.01074			735,888,628,781,500.00	178,131,208,700	645,653,776,000
Total R214 SPOT									15,888,628,781,500.00	178,131,208,700	545,653,776,000
Total For R214									15,888,628,781,500.00	178,131,208,700	545,653,776,000
R230C On 15/09/2016 Spot Bond			7.23000	98.49768	7.23000	98.47847			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			7.28000	96.64594	7.28000	96.62731			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	92.76459	7.85000	92.74508			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			7.90000	89.19776	7.90000	89.17888			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	85.17532	8.29000	85.15642			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	81.82421	8.27000	81.80609			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	78.62004	8.25000	78.60268			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	75.53065	8.24000	75.51399			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	71.71634	8.54000	71.69995			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	68.83852	8.52000	68.82283			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.65500	65.60197	8.65500	65.58678				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	62.97989	8.62500	62.96536				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	60.48002	8.59500	60.46612				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	58.09610	8.56500	58.08279				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	55.85958	8.52500	55.84684				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			8.48500	53.72979	8.48500	53.71760				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	49.06502	9.13000	49.05305				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	47.07538	9.09000	47.06394				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	45.18373	9.05000	45.17280				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	43.38472	9.01000	43.37428				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	41.67332	8.97000	41.66333				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	40.04479	8.93000	40.03523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.89000	38.49466	8.89000	38.48551				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	37.01874	8.85000	37.00999				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.32379				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.69918				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	103.06952				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.51112				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	63.38162	100.00000	63.22807				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	38.61902	100.00000	38.52444				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	57.48612	100.00000	57.34687				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	85.34735	100.00000	85.15382				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	27.85332	100.00000	32.55971				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	42.70849	100.00000	42.59470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	9.67510	100.00000	9.64708				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	29.30060	100.00000	29.22252				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	21.06281	100.00000	21.00668				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	12.86083	100.00000	12.82657				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.38832				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	101.10008				0.00	0	1,000,000,000
Total RDFB04 SPOT										0.00	0	1,000,000,000
Total For RDFB04										0.00	0	1,000,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.84639				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	100.17427				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	101.42873				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	101.92180				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	100.61965				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	100.13611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.64175				0.00	0	0
Total RDFC31 SPOT										0.00	0	0
Total For RDFC31										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	100.58318				0.00	0	0
Total RDFC32 SPOT										0.00	0	0
Total For RDFC32										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	100.63061				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.93479				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	101.67712				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	100.87462				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	100.49026				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	102.73555				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	28.87347	100.00000	28.80352				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	16.67785	100.00000	16.63744				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	11.71682	100.00000	11.68844				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	9.77025	100.00000	9.74658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.61103				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	101.36570				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.54189				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.88603				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.82777				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	100.54775				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.91982				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	91.00985				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	100.06343				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	85.46411				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	106.61925	12.35000	106.58415				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	17.59896	100.00000	17.55633				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	14.45817	100.00000	14.42352				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	98.11321	100.00000	97.84946				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	14.49321	100.00000	15.21701				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	89.79681	100.00000	89.58353				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	102.07028				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	62.11833				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			10.08000	101.46673	10.08000	101.43948				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.54000	95.28404	10.54000	95.25730				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.05500	95.13968	11.05500	95.11171				0.00	0	100,000,000
Total RW28 SPOT										0.00	0	100,000,000
Total For RW28										0.00	0	100,000,000
SBK12 On 24/11/2016 Spot Bond			8.58000	101.88921	8.58000	101.86607				0.00	0	10,800,000,000
Total SBK12 SPOT										0.00	0	10,800,000,000
Total For SBK12										0.00	0	10,800,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.85300	10.00000	109.82500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.22089				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.86000	100.49076	9.86000	100.46433				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.93826				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	99.89183				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	100.57829				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.60579				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	101.69847				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.93283				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.51588				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.04873				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.41000	97.52387	12.41000	97.49196				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	101.49854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	102.01613				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			12.32000	101.91807	12.32000	101.88479				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			9.89500	99.44927	9.89500	99.42303				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			9.16000	101.35654	9.16000	101.33187				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.64922				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	99.88265				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			8.75000	102.56599	8.75000	102.54212				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	100.56750				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	100.93161				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			10.01500	100.82508	10.01500	100.79816				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			11.00000	95.59460	11.00000	95.56678				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.15316				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.30997				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	101.44167				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			9.39500	99.56953	9.39500	99.54469				0.00	0	25,800,000
Total SBS25 SPOT										0.00	0	25,800,000
Total For SBS25										0.00	0	25,800,000
SBS26l On 28/02/2017 Spot Bond			100.00000	58.45534	100.00000	58.32526				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			10.71000	100.64385	10.71000	100.61501				0.00	0	104,200,000
Total SBS27 SPOT										0.00	0	104,200,000
Total For SBS27										0.00	0	104,200,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.44438				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.40500	98.61277	9.40500	98.58801				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			11.01000	84.09377	11.01000	84.06927				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.49315				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			11.20000	91.66611	11.20000	91.63882				0.00	0	36,000,000
Total SBS31 SPOT										0.00	0	36,000,000
Total For SBS31										0.00	0	36,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.03034				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.20759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.90000	98.52182	10.90000	98.49341				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.51876				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.38832				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			9.63000	98.42670	9.63000	98.40127				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			10.89000	93.93042	10.89000	93.90305				0.00	0	19,400,000
Total SBS38 SPOT										0.00	0	19,400,000
Total For SBS38										0.00	0	19,400,000
SBS39 On 29/01/2030 Spot Bond			11.75500	90.35410	11.75500	90.32575				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.35000	93.95041	10.35000	93.92466				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.96226				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			10.45000	99.15792	10.45000	99.13048				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			11.18000	98.30198	11.18000	98.27293				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			11.35000	98.07344	11.35000	98.04402				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.05798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.08767			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			10.29000	105.65293	10.29000	105.62381			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	101.11029			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.75000	99.85159	7.75000	99.83043			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.98000	117.04264	2.98000	273.85663			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.02000	138.34627	2.02000	139.63152			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	87.61470	100.00000	87.39790			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			3.37000	200.54520	3.37000	200.62688			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	40.43360	100.00000	40.33565			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	102.76533				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	82.69663	100.00000	82.51121				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				178.70436	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			2.70000	124.02986	2.70000	139.08667				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.54987	6.50000	101.53213				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	100.76978				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	100.88066				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.26000	99.54797	9.26000	99.52335				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000
Total For SHS05										0.00	0	10,000,000,000
SHS05/On 29/06/2017 Spot Bond			8.75000	100.02340	8.75000	100.00000				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.42626				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	88.03828	100.00000	87.82816				0.00	0	0

Contract 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	109.85300	10.00000	109.82500				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	100.38822				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.28668				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	81.98024	100.00000	99.72900				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	87.54475	100.00000	87.34117				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			9.36000	103.94997	9.36000	103.92412				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	101.40624				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	99.99999				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	99.99987				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			10.48000	97.94702	10.48000	97.91968				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	99.99987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.58235				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	21.87955	100.00000	21.82655				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			8.65000	103.68964	8.65000	103.66534				0.00	0	1,332,350,000
Total SLI2 SPOT										0.00	0	1,332,350,000
Total For SLI2										0.00	0	1,332,350,000
SLI3 On 15/08/2018 Spot Bond			9.94500	100.89608	9.94500	100.86919				0.00	0	17,200,000
Total SLI3 SPOT										0.00	0	17,200,000
Total For SLI3										0.00	0	17,200,000
SNT01 On 15/09/2017 Spot Bond			9.16000	101.35654	9.16000	101.33187				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	102.07764				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			11.51000	46.80345	11.51000	103.67013				0.00	0	1,500,000,000
Total SNT03 SPOT										0.00	0	1,500,000,000
Total For SNT03										0.00	0	1,500,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.88961				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	101.11050				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.87467				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.89468				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.71494				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.73655				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	101.38112				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.27000	99.95470	8.27000	99.97735				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.77942				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.25500	94.86740	10.25500	94.84148				0.00	0	4,000,000,000
Total SSA06 SPOT										0.00	0	4,000,000,000
Total For SSA06										0.00	0	4,000,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.72074				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.04853				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	101.64534				0.00	2,000,000,000	500,000,000
Total SSN003 SPOT										0.00	2,000,000,000	500,000,000
Total For SSN003										0.00	2,000,000,000	500,000,000
SSN00 On 31/03/2021 Spot Bond			10.15000	89.08700	10.15000	89.06290				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			10.15000	89.08700	10.15000	89.06290				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			9.84000	95.73019	9.84000	95.70493				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	100.22218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.64000	101.93865	8.64000	101.91522				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.63000	118.74041	2.63000	119.15494				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			9.61500	96.70833	9.61500	96.68352				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	100.78680	8.50000	100.78012				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			11.12000	96.47062	11.12000	96.44210				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	100.62765				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			11.37500	71.43470	11.37500	71.41335				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	101.71694				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	101.70884				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	100.04775				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	95.24466				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	100.63637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03(On 24/05/2017 Spot Bond				100.00000	0.00000	100.90193				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03(On 17/03/2020 Spot Bond				100.00000	0.00000	100.29057				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03(On 02/06/2020 Spot Bond				100.00000	0.00000	100.69236				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03(On 17/11/2020 Spot Bond				100.00000	0.00000	101.10319				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03(On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03(On 01/06/2021 Spot Bond				100.00000	0.00000	100.76047				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SY128(On 18/08/2016 Spot Bond				100.00000	0.00000	100.93118				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	100.73456				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1297 On 19/07/2016 Spot Bond				100.00000	0.00000	99.58381				0.00	0	0
Total SY1297 SPOT										0.00	0	0
Total For SY1297										0.00	0	0
SY129(On 28/07/2016 Spot Bond				100.00000	0.00000	99.39197				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SY1304 On 27/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1304 SPOT										0.00	0	0
Total For SY1304										0.00	0	0
SY130(On 04/07/2016 Spot Bond				100.00000	0.00000	99.89679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SY1305 SPOT									0.00	0	0
Total For SY1305									0.00	0	0
SY1307 On 12/09/2016 Spot Bond				100.00000	0.00000	98.42753			0.00	0	0
Total SY1307 SPOT									0.00	0	0
Total For SY1307									0.00	0	0
SY130E On 16/09/2016 Spot Bond				100.00000	0.00000	98.34232			0.00	0	0
Total SY1308 SPOT									0.00	0	0
Total For SY1308									0.00	0	0
SY130E On 27/07/2016 Spot Bond				100.00000	0.00000	99.42228			0.00	0	0
Total SY1309 SPOT									0.00	0	0
Total For SY1309									0.00	0	0
SY131C On 26/07/2016 Spot Bond			100.00000	93.35038	100.00000	93.11224		360,000,000,000,000.00	83,600,000,000	50,300,000,000	
Total SY1310 SPOT								0,000,000,000,000.00	83,600,000,000	50,300,000,000	
Total For SY1310								0,000,000,000,000.00	83,600,000,000	50,300,000,000	
SZ25 On 30/09/2025 Spot Bond			10.05000	95.97983	10.05000	95.95411		0.00	0	0	
Total SZ25 SPOT								0.00	0	0	
Total For SZ25								0.00	0	0	
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	100.88968		0.00	0	0	
Total T12A10 SPOT								0.00	0	0	
Total For T12A10								0.00	0	0	
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.92471		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			10.07000	91.09089	10.07000	100.43157		0.00	0	0	
Total T12A12 SPOT								0.00	0	0	
Total For T12A12								0.00	0	0	
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	100.88310		0.00	0	0	
Total T13A10 SPOT								0.00	0	0	
Total For T13A10								0.00	0	0	
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.91962		0.00	0	0	
Total T13A11 SPOT								0.00	0	0	
Total For T13A11								0.00	0	0	
T13A12 On 21/08/2020 Spot Bond			9.97000	102.20549	9.97000	105.03805		0.00	0	0	
Total T13A12 SPOT								0.00	0	0	
Total For T13A12								0.00	0	0	
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.84852		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.88310				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.91765				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			10.07000	102.96522	10.07000	102.90903				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.49305				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.20710				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	99.72355				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	99.84447				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	99.84082				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.99308				0.00	1,200,000,000	300,000,000
Total TFS137 SPOT										0.00	1,200,000,000	300,000,000
Total For TFS137										0.00	1,200,000,000	300,000,000
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	101.41827				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	100.79753				0.00	0	2,488,651,800

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 TFS139 SPOT										0.00	0	2,488,651,800
Total For TFS139										0.00	0	2,488,651,800
TFS84 On 28/07/2016 Spot Bond			7.60000	103.74515	7.60000	103.72368				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.70880				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	101.94698				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	103.52107	7.83000	103.49922				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	101.68719				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	101.73629				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	92.66717	7.39000	103.30296				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	101.68719				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	101.73629				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	92.88325	7.16000	103.20035				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	101.83249				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	101.82464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.01306				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	101.98755				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	102.75799				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	102.66985				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.68523				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.74806				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	103.92494	8.73000	103.90054				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	101.49372				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.73628				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			9.61500	88.28606	9.61500	101.08327				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.37057				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.73628				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	101.83641				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	101.81482				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	101.80697				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2041 Spot Bond				100.00000	0.00000	102.00913				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2041 Spot Bond				100.00000	0.00000	102.00128				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2041 Spot Bond				100.00000	0.00000	101.93259				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2041 Spot Bond				100.00000	0.00000	102.62084				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2041 Spot Bond				100.00000	0.00000	102.62868				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2041 Spot Bond				100.00000	0.00000	102.58949				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1On 21/08/2048 Spot Bond				100.00000	0.00000	100.87966				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2On 21/08/2019 Spot Bond				100.00000	0.00000	100.90469				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3On 21/08/2019 Spot Bond			10.02000	99.94260	10.02000	100.98069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.88968				0.00	0	0
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	100.92471				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			9.93000	99.35335	9.93000	99.32690				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	100.88467				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	100.92471				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			10.04000	84.11554	10.04000	98.35439				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	100.96973				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	100.96973				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	100.96973				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	100.96973				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	101.04969				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	101.04969				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.04969				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	101.04869				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.37362				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	101.37362				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.52432				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	101.36765				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.86665				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.88868				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	100.92463				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			10.17000	98.16202	10.17000	100.46099				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.86765				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.88968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	100.92963				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			10.06000	100.85793	10.06000	101.95950				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				100.00000	0.00000	100.84852				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.96963				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.97063				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.97186				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.95216				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.03956				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.04755				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.02108				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.04074				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.36835				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.36835				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	101.36356				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	101.34896				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	101.73826				0.00	30,000,000,000	15,000,000,000
Total TH9A10 SPOT										0.00	30,000,000,000	15,000,000,000
Total For TH9A10										0.00	30,000,000,000	15,000,000,000
THE8A: On 18/04/2036 Spot Bond			101.06155	6.91253	101.06155	6.89544				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond			100.00000	97.20817	100.00000	96.95503				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.74660				0.00	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 THE9A3 SPOT										0.00	200,000,000	100,000,000
Total For THE9A3										0.00	200,000,000	100,000,000
THE9A1 On 18/07/2039 Spot Bond				100.00000	0.00000	101.72844				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A1 On 18/07/2039 Spot Bond				100.00000	0.00000	101.73826				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.72844				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.83643				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B1 On 18/07/2039 Spot Bond				100.00000	0.00000	101.83643				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.83643				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.99345				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	102.03270				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.98364				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.76782				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	102.81678				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.79720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.18000	89.81862	10.18000	89.71001			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	15.16123	100.00000	15.13254			0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	109.85300	10.00000	109.82500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.64000	101.93659	8.64000	101.91316			0.00	0	46,161,557,282
Total TN17 SPOT									0.00	0	46,161,557,282
Total For TN17									0.00	0	46,161,557,282
TN20 On 17/09/2020 Spot Bond			9.95000	104.82118	9.95000	104.79352		121,390,000,000.00		12,200,000	25,535,500,000
Total TN20 SPOT								121,390,000,000.00		12,200,000	25,535,500,000
Total For TN20								121,390,000,000.00		12,200,000	25,535,500,000
TN20U On 14/04/2020 Spot Bond			100.00000	4.24962	100.00000	4.23922			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			10.53000	102.94333	10.53000	102.91463			0.00	0	19,730,000,000
Total TN23 SPOT									0.00	0	19,730,000,000
Total For TN23									0.00	0	19,730,000,000
TN25 On 19/08/2025 Spot Bond			11.18000	93.95357	11.18000	93.92549			0.00	0	24,503,700,000
Total TN25 SPOT									0.00	0	24,503,700,000
Total For TN25									0.00	0	24,503,700,000
TN27 On 14/11/2027 Spot Bond			11.12500	86.95254	11.12500	86.92695			0.00	0	8,200,000,000
Total TN27 SPOT									0.00	0	8,200,000,000
Total For TN27									0.00	0	8,200,000,000
TN30 On 09/10/2030 Spot Bond			11.57000	94.92443	11.57000	94.89527			0.00	0	750,000,000
Total TN30 SPOT									0.00	0	750,000,000
Total For TN30									0.00	0	750,000,000
TN40 On 09/10/2040 Spot Bond			11.86500	93.54534	11.86500	93.51589			0.00	0	800,000,000
Total TN40 SPOT									0.00	0	800,000,000
Total For TN40									0.00	0	800,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.72495			0.00	0	50,000,000
Total TNF18 SPOT									0.00	0	50,000,000
Total For TNF18									0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.24861			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	101.08073			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	101.42690			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	101.08191			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.10575			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.14148			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	109.85300	10.00000	109.82500			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	99.90535			0.00	0	60,000,000
Total TPDA02 SPOT									0.00	0	60,000,000
Total For TPDA02									0.00	0	60,000,000
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	99.86620			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.72753				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	100.72236				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			10.08000	98.77503	10.08000	98.74864				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.00000	10.00000	99.97234				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	100.00000	9.75000	99.97303				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	10.00000	100.00000	9.97335				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	100.35569				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	100.37212				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			10.32000	98.13708	10.32000	98.11010				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	100.39826				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	100.45042				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	100.57025				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.34806				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	100.36621				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	8.00417	100.00000	7.98479				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.52344	100.00000	8.50280				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	100.37629				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.83501	100.00000	8.81360				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	100.37831				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	9.09464	100.00000	9.07261				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.43466				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	12.26219	100.00000	12.23248				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	100.55886				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	15.74131	100.00000	15.70317				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSE01L On 31/07/2019 Spot Bond			100.00000	16.62792	100.00000	16.58764			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	2.61087	100.00000	2.60455			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP19E On 18/08/2016 Spot Bond				100.00000	0.00000	99.03393			0.00	0	0
Total TSP195 SPOT									0.00	0	0
Total For TSP195									0.00	0	0
TSP19E On 15/09/2016 Spot Bond				100.00000	0.00000	98.46450			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	97.95666			0.00	0	0
Total TSP197 SPOT									0.00	0	0
Total For TSP197									0.00	0	0
TSP19E On 27/10/2016 Spot Bond				100.00000	0.00000	97.67257			0.00	0	0
Total TSP198 SPOT									0.00	0	0
Total For TSP198									0.00	0	0
TSP19E On 24/11/2016 Spot Bond				100.00000	0.00000	97.00055			0.00	0	0
Total TSP199 SPOT									0.00	0	0
Total For TSP199									0.00	0	0
TSP20C On 08/12/2016 Spot Bond				100.00000	0.00000	96.68313			0.00	0	0
Total TSP200 SPOT									0.00	0	0
Total For TSP200									0.00	0	0
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	99.24962			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	95.19340			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	94.91329			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	98.63162			0.00	0	0
Total TSP204 SPOT									0.00	0	0
Total For TSP204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	94.41218			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	94.25384			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	93.20287			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	97.09429			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	92.89969			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	92.57039			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	92.27711			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	96.25033			0.00	0	0
Total TSP212 SPOT									0.00	0	0
Total For TSP212									0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	92.02299			0.00	0	0
Total TSP213 SPOT									0.00	0	0
Total For TSP213									0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	17.39635	100.00000	17.35421			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	101.23011			0.00	0	0
Total TWC148 SPOT									0.00	0	0
Total For TWC148									0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	100.62640			0.00	0	0
Total TWC162 SPOT									0.00	0	0
Total For TWC162									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	100.77391				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC16 On 12/07/2016 Spot Bond				100.00000	0.00000	101.67740				0.00	0	0
Total TWC167 SPOT										0.00	0	0
Total For TWC167										0.00	0	0
TWC16 On 25/07/2016 Spot Bond				100.00000	0.00000	101.64759				0.00	0	0
Total TWC169 SPOT										0.00	0	0
Total For TWC169										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	101.68397				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 25/07/2016 Spot Bond				100.00000	0.00000	101.49110				0.00	0	0
Total TWC171 SPOT										0.00	0	0
Total For TWC171										0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	101.22323				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	101.08986				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	101.06849				0.00	0	0
Total TWC174 SPOT										0.00	0	0
Total For TWC174										0.00	0	0
TWC17 On 19/08/2016 Spot Bond				100.00000	0.00000	101.02681				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	100.76362				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	100.72192				0.00	0	0
Total TWC179 SPOT										0.00	0	0
Total For TWC179										0.00	0	0
TWC18 On 27/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC180 SPOT										0.00	0	0
Total For TWC180										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC18 On 26/08/2016 Spot Bond				100.00000	0.00000	100.62326				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	100.62137				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	100.21085				0.00	0	0
Total TWC183 SPOT										0.00	0	0
Total For TWC183										0.00	0	0
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	101.66034				0.00	0	0
Total TWCJ26 SPOT										0.00	0	0
Total For TWCJ26										0.00	0	0
TWCJ2 On 26/08/2016 Spot Bond				100.00000	0.00000	100.72732				0.00	0	0
Total TWCJ27 SPOT										0.00	0	0
Total For TWCJ27										0.00	0	0
TWCM2 On 25/07/2016 Spot Bond				100.00000	0.00000	101.54198				0.00	0	0
Total TWCM26 SPOT										0.00	0	0
Total For TWCM26										0.00	0	0
TWCM2 On 26/08/2016 Spot Bond				100.00000	0.00000	100.76018				0.00	0	0
Total TWCM27 SPOT										0.00	0	0
Total For TWCM27										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.98000	106.09764	9.98000	106.06956				0.00	0	32,200,000
Total UG21 SPOT										0.00	0	32,200,000
Total For UG21										0.00	0	32,200,000
UG26 On 09/03/2026 Spot Bond			11.05000	104.96018	11.05000	104.92952				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	7.88584	100.00000	7.87006				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.81744	100.00000	8.79584				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	9.14254	100.00000	9.12016				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA04L On 20/01/2024 Spot Bond			100.00000	9.50144	100.00000	9.47816			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	9.19194	100.00000	9.15476			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	7.70737	100.00000	7.69195			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.71877	100.00000	8.69742			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.91367	100.00000	8.89184			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	9.25293	100.00000	9.23027			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.95905	100.00000	8.92282			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	101.26001			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	100.49993			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	100.00000			0.00	0	0
Total VKC16 SPOT									0.00	0	0
Total For VKC16									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	32.68852	100.00000	32.60847			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.24661			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.02256				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.22861				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	100.51677				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	100.00004				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	7.41342	100.00000	7.39857				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	8.45056	100.00000	8.42986				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	10.37675	100.00000	10.35133				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.36610	100.00000	5.35296				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	9.00691	100.00000	8.97049				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	7.23494	100.00000	7.22046				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	8.35189	100.00000	8.33145				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	10.60587	100.00000	10.57989				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB04L On 20/01/2024 Spot Bond			100.00000	5.11760	100.00000	5.10507			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.72085	100.00000	8.68559			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	0.00080	100.00000	0.00080			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			1.59000	250.64592	1.59000	250.57248			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.23000	101.45607	8.23000	101.43384			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
WSP3 On 28/05/2019 Spot Bond			8.69500	101.56268	8.69500	101.53919			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			9.04500	100.64700	9.04500	100.62280			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.29500	99.64987	9.29500	99.62527			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
Z083 On 30/09/2019 Spot Bond			8.09000	77.27911	8.09000	77.26246			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	81.65548	100.00000	81.47321			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.06e+017	1,042,037,586,700	300,669,180,382
Total for SPOT :									1.06e+017	042,037,586,700	300,669,180,382

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.06e+017	042,037,591,641	300,669,934,692
Total Options									0.00	0	64,115
Grand Total:									1.06e+017	042,037,591,641	300,669,998,807