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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2016

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			10.75571	77.77869	10.66691	78.33437			0.00	0	8,837
ES33 On 03/11/2016 Bond Future			10.84325	75.46843	10.75134	76.03565			0.00	0	0
ES33 On 02/02/2017 Bond Future			10.92711	76.98830	10.83182	77.56849			0.00	0	0
Total ES33 Future									0.00	0	8,837
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			2,761.15000	2.76115	3,316,830		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			2,694.73000	2.69473	3,250,410		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			2,628.40000	2.62840	3,184,080		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			3,349.10000	3.34910	2,781,880		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			3,233.19000	3.23319	2,665,970		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			3,291.18000	3.29118	2,723,960		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			1,503.68000	1.50368	2,083,870		0.00	0	0

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			1,440.59000	1.44059	2,020,780		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			1,377.58000	1.37758	1,957,770		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	8,837
ES42 On 04/08/2016 Bond Future			10.90540	81.83946	10.81658	82.46854			0.00	0	7,270
ES42 On 03/11/2016 Bond Future			10.99169	79.13673	10.89974	79.77878			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			127.73624	127.73624	127.70042	127.70042			0.00	0	3,004
I2025 On 03/11/2016 Bond Future			130.17858	130.17858	130.14354	130.14354			0.00	0	0
Total I2025 Future									0.00	0	3,004
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			3,850.42000	3.85042	3,886,240		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			3,840.42000	3.84042	3,876,240		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			3,830.42000	3.83042	3,866,240		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.23	Call			913.54000	0.91354	948,580		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			933.54000	0.93354	968,580		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			923.54000	0.92354	958,580		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	3,004
I2033 On 04/08/2016 Bond Future			108.58379	108.58379	108.55322	108.55322			0.00	0	4,170
I2033 On 03/11/2016 Bond Future			109.64070	109.64070	109.61074	109.61074			0.00	0	0
Total I2033 Future									0.00	0	4,170
I2033 On 04/08/2016 Bond Future	104.99	Call			3,563.22000	3.56322	3,593,790		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			3,553.22000	3.55322	3,583,790		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			3,543.22000	3.54322	3,573,790		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			430.74000	0.43074	460,700		0.00	0	0

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			450.74000	0.45074	480,700		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			440.74000	0.44074	470,700		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	4,170
I2038	On	04/08/2016	Bond Future			134.61737	134.61737	133.88124	133.88124			0.00	0	22,221
I2038	On	03/11/2016	Bond Future			137.19133	137.19133	136.44265	136.44265			0.00	0	0
Total I2038 Future												0.00	0	22,221
I2038	On	04/08/2016	Bond Future	129.30	Call			4,581.24000	4.58124	5,317,370		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			4,571.24000	4.57124	5,307,370		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Call			4,561.24000	4.56124	5,297,370		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	136.32	Call			122.65000	0.12265	871,330		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			112.65000	0.11265	861,330		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			132.65000	0.13265	881,330		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,221
I2046	On	04/08/2016	Bond Future			134.76536	134.76536	134.72601	134.72601			0.00	0	16,659
I2046	On	03/11/2016	Bond Future			135.83636	135.83636	135.79795	135.79795			0.00	0	0
Total I2046 Future												0.00	0	16,659
I2046	On	04/08/2016	Bond Future	129.00	Call			5,726.01000	5.72601	5,765,360		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			5,716.01000	5.71601	5,755,360		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			5,706.01000	5.70601	5,745,360		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			1,272.05000	1.27205	1,233,640		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			1,282.05000	1.28205	1,243,640		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			1,292.05000	1.29205	1,253,640		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	16,659
I2050	On	04/08/2016	Bond Future			144.20087	144.20087	144.15692	144.15692			0.00	0	21,191
I2050	On	03/11/2016	Bond Future			146.95819	146.95819	146.91464	146.91464			0.00	0	0
Total I2050 Future												0.00	0	21,191
I2050	On	04/08/2016	Bond Future	139.12	Call			5,036.92000	5.03692	5,080,870		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			5,026.92000	5.02692	5,070,870		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			5,016.92000	5.01692	5,060,870		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			2,605.36000	2.60536	2,561,810		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			2,615.36000	2.61536	2,571,810		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			2,625.36000	2.62536	2,581,810		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	21,191
R186	On	04/08/2016	Bond Future			9.22360	109.81389	9.13349	110.44338		10.66	10,102,877.88	92	99,544
R186	On	03/11/2016	Bond Future			9.27762	111.90685	9.18373	112.54964		10.32	0.00	0	10
Total R186 Future												10,102,877.88	92	99,554
R186	On	04/08/2016	Bond Future	10.00	Put			194.81000	0.19481	250,800	10.95	0.00	0	6,500
R186	On	04/08/2016	Bond Future	9.30	Call			2,393.12000	2.39312	2,008,700	10.60	0.00	0	500
R186	On	04/08/2016	Bond Future	9.30	Put			1,233.79000	1.23379	1,478,860	10.60	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			981.53000	0.98153	1,189,410	10.63	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.85	Call			928.07000	0.92807	722,010	10.45	0.00	0	750
R186	On	04/08/2016	Bond Future	8.85	Put			2,941.20000	2.94120	3,364,630	10.45	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Call			3,805.26000	3.80526	3,318,350	10.72	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			599.25000	0.59925	741,830	10.72	0.00	0	5,635
R186	On	04/08/2016	Bond Future	10.00	Call			6,047.89000	6.04789	5,474,390	10.95	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Put			2,703.74000	2.70374	3,108,150	10.47	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Call			2,189.31000	2.18931	1,824,310	10.58	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			1,376.33000	1.37633	1,640,820	10.58	0.00	0	1,000
R186	On	04/08/2016	Bond Future	9.35	Call			2,606.49000	2.60649	2,203,160	10.61	0.00	0	500
R186	On	04/08/2016	Bond Future	9.35	Put			1,102.32000	1.10232	1,328,480	10.61	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			2,829.05000	2.82905	2,407,440	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,972.59000	4.97259	5,509,590	10.34	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			340.27000	0.34027	245,350	10.34	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,909.03000	4.90903	5,443,600	10.34	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			351.46000	0.35146	254,020	10.34	0.00	0	0

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	8.51	Put			4,846.10000	4.84610	5,378,150	10.34	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Call			1,049.31000	1.04931	824,230	10.47	0.00	0	500
R186	On	04/08/2016	Bond Future	8.49	Call			329.65000	0.32965	237,160	10.34	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			2,132.74000	2.13274	1,862,440	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			3,755.63000	3.75563	4,128,120	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			2,161.64000	2.16164	1,888,870	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			3,714.42000	3.71442	4,084,440	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			2,190.78000	2.19078	1,915,540	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			3,673.52000	3.67352	4,041,070	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			4,993.45000	4.99345	4,544,820	10.44	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			1,456.32000	1.45632	1,650,480	10.44	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.20	Call			2,927.72000	2.92772	2,595,600	10.22	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			2,815.96000	2.81596	3,126,630	10.22	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			3,668.28000	3.66828	3,287,920	10.29	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			2,195.38000	2.19538	2,457,810	10.29	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			4,766.66000	4.76666	4,328,310	10.41	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			1,558.78000	1.55878	1,763,220	10.41	0.00	0	5,000
Total R186 Option												0.00	0	33,235
Total For R186												10,102,877.88	92	132,789
R197	On	04/08/2016	Bond Future			298.78787	298.78787	298.51616	298.51616			0.00	0	1,845
R197	On	03/11/2016	Bond Future			304.50049	304.50049	304.22701	304.22701			0.00	0	0
Total R197 Future												0.00	0	1,845
R197	On	04/08/2016	Bond Future	293.96	Call			4,556.16000	4.55616	4,827,870		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			4,546.16000	4.54616	4,817,870		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			4,536.16000	4.53616	4,807,870		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			667.01000	0.66701	940,490		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			657.01000	0.65701	930,490		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			647.01000	0.64701	920,490		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,845
R202	On	04/08/2016	Bond Future			249.21925	249.21925	249.14835	249.14835		8.51	0.00	0	37,608
R202	On	03/11/2016	Bond Future			253.98433	253.98433	253.91484	253.91484			0.00	0	0
Total R202 Future												0.00	0	37,608
R202	On	04/08/2016	Bond Future	243.26	Put			1,160.60000	1.16060	1,119,580	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			7,064.09000	7.06409	7,094,060	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			1,155.74000	1.15574	1,114,810	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			7,056.52000	7.05652	7,086,440	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			1,158.17000	1.15817	1,117,190	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			7,048.95000	7.04895	7,078,830	8.91	0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			64.84000	0.06484	134,330		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			54.84000	0.05484	124,330		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			44.84000	0.04484	114,330		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	37,608
R2023	On	04/08/2016	Bond Future			8.98484	97.40674	8.90452	97.78442		7.92	0.00	0	11,289
R2023	On	03/11/2016	Bond Future			9.04524	95.33190	8.96059	95.71793		7.94	0.00	0	0
R2023	On	02/02/2017	Bond Future			9.09607	97.25157	9.00645	97.64723		7.65	0.00	0	0
Total R2023 Future												0.00	0	11,289
R2023	On	04/08/2016	Bond Future	8.24	Call			192.05000	0.19205	140,910	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			3,390.40000	3.39040	3,716,940	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			198.51000	0.19851	145,970	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			3,347.74000	3.34774	3,672,880	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			205.40000	0.20540	151,380	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			3,305.54000	3.30554	3,629,200	7.66	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			660.54000	0.66054	747,940	8.12	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,131.68000	4.13168	3,831,990	8.13	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			650.50000	0.65050	736,840	8.13	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,165.56000	4.16556	3,864,830	8.13	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			640.77000	0.64077	726,070	8.13	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,098.08000	4.09808	3,799,450	8.12	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,051.47000	2.05147	1,866,510	7.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			2,702.50000	2.70250	2,913,200	7.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,010.18000	2.01018	1,827,610	7.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			2,750.54000	2.75054	2,963,630	7.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,030.77000	2.03077	1,847,000	7.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			2,726.45000	2.72645	2,938,340	7.55	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	11,289
R203	On	04/08/2016	Bond Future			7.88939	103.67758	7.79408	103.77645		1.30	0.00	0	58,097
R203	On	03/11/2016	Bond Future			7.91845	101.48165	7.79285	101.58363		1.10	0.00	0	0
R203	On	02/02/2017	Bond Future			7.84380	103.52529	7.66038	103.63131		0.79	0.00	0	0

Contract 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	58,097
R203	On	04/08/2016	Bond Future	7.24	Call			28.82000	0.02882	18,080	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			606.50000	0.60650	694,630	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			30.17000	0.03017	19,010	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			597.38000	0.59738	685,090	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			31.56000	0.03156	19,980	1.25	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			588.30000	0.58830	675,590	1.25	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			889.02000	0.88902	800,360	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			43.87000	0.04387	57,190	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			896.19000	0.89619	807,310	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			43.02000	0.04302	56,120	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			903.38000	0.90338	814,280	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			42.19000	0.04219	55,070	1.15	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			269.13000	0.26913	217,410	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			246.21000	0.24621	300,510	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			272.11000	0.27211	220,010	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			243.41000	0.24341	297,330	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			275.44000	0.27544	222,960	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			240.95000	0.24095	294,490	0.78	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	58,097
R2030	On	04/08/2016	Bond Future			9.62626	88.07872	9.53151	88.72762			0.00	0	25,310
R2030	On	03/11/2016	Bond Future			9.68110	89.75773	9.58307	90.42012			0.00	0	0
Total R2030 Future												0.00	0	25,310
R2030	On	04/08/2016	Bond Future	10.17	Call			4,245.82000	4.24582	3,596,920		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	9.34	Put			1,672.99000	1.67299	2,335,380		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			1,603.29000	1.60329	2,265,680		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			1,742.76000	1.74276	2,405,150		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			0.00000	0.00000	0,000		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			9.74036	91.11214	9.64562	91.80280		14.17	0.00	0	11,433
R2032	On	03/11/2016	Bond Future			9.79833	88.68977	9.70039	89.39471		14.48	0.00	0	0
R2032	On	02/02/2017	Bond Future			9.84914	90.47602	9.74778	91.19692		14.18	0.00	0	0
Total R2032 Future												0.00	0	11,433
R2032	On	04/08/2016	Bond Future	8.99	Call			392.01000	0.39201	283,750	13.77	0.00	0	0

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			5,395.57000	5.39557	5,977,970	13.77	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			403.86000	0.40386	292,950	13.77	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			5,328.05000	5.32805	5,907,800	13.77	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			416.34000	0.41634	302,680	13.77	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			5,261.27000	5.26127	5,838,270	13.77	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			5,630.84000	5.63084	5,131,290	14.69	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			1,576.12000	1.57612	1,781,510	14.69	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			5,677.99000	5.67799	5,176,400	14.70	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			1,555.74000	1.55574	1,759,090	14.70	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			5,725.28000	5.72528	5,221,670	14.71	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			1,535.57000	1.53557	1,736,900	14.71	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			3,304.69000	3.30469	2,977,800	13.98	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			5,030.14000	5.03014	5,424,150	13.98	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			3,336.23000	3.33623	3,007,290	13.99	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			4,988.13000	4.98813	5,380,090	13.99	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			3,367.93000	3.36793	3,036,950	13.99	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			4,946.37000	4.94637	5,336,290	13.99	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	11,433
R2035	On	04/08/2016	Bond Future			9.82871	95.85524	9.73902	96.57066			0.00	0	5,505
R2035	On	03/11/2016	Bond Future			9.88693	93.18016	9.79431	93.91035			0.00	0	0
Total R2035 Future												0.00	0	5,505
R2035	On	04/08/2016	Bond Future	10.35	Call			4,708.63000	4.70863	3,993,210		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			4,782.57000	4.78257	4,067,150		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			4,856.42000	4.85642	4,141,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			1,724.36000	1.72436	2,454,550		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			1,642.80000	1.64280	2,372,990		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			1,806.03000	1.80603	2,536,220		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			9.89567	88.07428	9.80615	88.78241		16.30	0.00	0	40,983
R2037	On	03/11/2016	Bond Future			9.95027	89.75322	9.85794	90.47602		15.95	0.00	0	0
R2037	On	02/02/2017	Bond Future			9.99888	87.30387	9.90351	88.04296		16.40	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	Call			630.97000	0.63097	479,750	15.96	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			5,153.66000	5.15366	5,710,570	15.96	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			597.07000	0.59707	452,230	15.96	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			5,292.23000	5.29223	5,855,520	15.96	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			613.85000	0.61385	465,840	15.96	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			5,222.71000	5.22271	5,782,830	15.96	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			1,998.00000	1.99800	2,225,850	16.24	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			5,866.56000	5.86656	5,369,500	16.25	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			1,973.72000	1.97372	2,199,460	16.25	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			5,768.50000	5.76850	5,275,670	16.23	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			2,022.53000	2.02253	2,252,500	16.23	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			5,817.46000	5.81746	5,322,510	16.24	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			3,684.15000	3.68415	3,345,070	16.14	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			5,616.83000	5.61683	6,016,840	16.14	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			3,718.30000	3.71830	3,377,160	16.15	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			5,570.30000	5.57030	5,968,250	16.15	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			3,752.61000	3.75261	3,409,420	16.15	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			5,524.05000	5.52405	5,919,950	16.15	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			8.30248	100.43957	8.21418	100.62522		3.11	0.00	0	31,609
R204	On	03/11/2016	Bond Future			8.36308	102.35386	8.26288	102.54424		2.77	0.00	0	0
R204	On	02/02/2017	Bond Future			8.39295	100.37243	8.27708	100.56860		2.54	0.00	0	0
Total R204 Future												0.00	0	31,609
R204	On	04/08/2016	Bond Future	7.74	Call			120.81000	0.12081	86,450	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,125.33000	1.12533	1,276,620	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			125.01000	0.12501	89,700	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,108.22000	1.10822	1,258,560	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			129.31000	0.12931	93,040	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,091.21000	1.09121	1,240,590	3.01	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,941.03000	1.94103	1,782,410	2.87	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			160.05000	0.16005	191,810	2.87	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,956.69000	1.95669	1,797,590	2.88	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			157.12000	0.15712	188,400	2.88	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,972.54000	1.97254	1,812,990	2.88	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			154.39000	0.15439	185,220	2.88	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			803.63000	0.80363	706,680	2.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			798.68000	0.79868	897,900	2.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			812.40000	0.81240	714,790	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			790.50000	0.79050	889,060	2.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future	8.30	Call			821.23000	0.82123	722,960	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			782.39000	0.78239	880,290	2.50	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	31,609
R2040	On	04/08/2016	Bond Future			9.95577	91.62019	9.86625	92.37477		16.96	0.00	0	722
R2040	On	03/11/2016	Bond Future			10.01064	93.36678	9.91835	94.13682		16.59	0.00	0	0
Total R2040 Future												0.00	0	722
R2040	On	04/08/2016	Bond Future	9.49	Call			1,077.88000	1.07788	849,600	16.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			4,364.84000	4.36484	4,891,140	16.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,103.79000	1.10379	871,500	16.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			4,300.91000	4.30091	4,823,200	16.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,130.00000	1.13000	893,690	16.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			4,237.41000	4.23741	4,755,680	16.73	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			4,832.06000	4.83206	5,256,530	16.35	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			2,981.02000	2.98102	2,640,910	16.34	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			4,933.26000	4.93326	5,363,190	16.34	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			3,017.15000	3.01715	2,674,310	16.35	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			4,882.47000	4.88247	5,309,670	16.35	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			3,053.53000	3.05353	2,707,960	16.35	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			9.96972	88.84291	9.88017	89.60223		17.64	8,884,291.00	100	19,251
R2044	On	03/11/2016	Bond Future			10.02295	90.53661	9.93069	91.31141		17.26	0.00	0	0
R2044	On	02/02/2017	Bond Future			10.07056	87.97777	9.97535	88.77004		17.77	0.00	0	0
Total R2044 Future												8,884,291.00	100	19,251
R2044	On	04/08/2016	Bond Future	9.49	Put			4,495.85000	4.49585	5,030,590	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,078.17000	1.07817	849,580	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			4,430.34000	4.43034	4,961,070	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,104.16000	1.10416	871,520	17.40	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			4,365.40000	4.36540	4,892,080	17.40	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,052.60000	1.05260	828,020	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			2,183.22000	2.18322	2,428,250	17.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			6,137.61000	6.13761	5,612,320	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			2,236.23000	2.23623	2,485,740	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			6,189.29000	6.18929	5,661,750	17.40	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			2,209.70000	2.20970	2,456,960	17.40	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			6,240.90000	6.24090	5,711,130	17.41	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			4,153.73000	4.15373	3,781,110	17.54	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			5,991.85000	5.99185	6,411,500	17.54	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			4,191.23000	4.19123	3,816,430	17.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/02/2017	Bond Future	9.77	Put			5,942.55000	5.94255	6,360,020	17.54	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			4,228.62000	4.22862	3,851,650	17.54	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			5,893.28000	5.89328	6,308,580	17.54	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												8,884,291.00	100	19,251
R2048	On	04/08/2016	Bond Future			9.96188	92.26837	9.87217	93.04396		17.37	13,840,255.50	150	59,061
R2048	On	03/11/2016	Bond Future			10.01685	89.58834	9.92439	90.37974		17.84	0.00	0	0
R2048	On	02/02/2017	Bond Future			10.06710	91.39241	9.97167	92.20154		17.48	0.00	0	0
Total R2048 Future												13,840,255.50	150	59,061
R2048	On	04/08/2016	Bond Future	9.26	Call			600.69000	0.60069	453,960	17.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			6,234.04000	6.23404	6,862,900	17.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			567.10000	0.56710	426,890	17.01	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			6,395.09000	6.39509	7,030,470	17.01	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			583.72000	0.58372	440,270	17.01	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			6,314.30000	6.31430	6,946,440	17.01	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			6,085.67000	6.08567	5,556,880	17.94	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			2,384.93000	2.38493	2,647,540	17.94	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			6,137.27000	6.13727	5,606,160	17.95	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			2,356.67000	2.35667	2,616,960	17.95	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			6,189.22000	6.18922	5,655,800	17.96	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			2,328.91000	2.32891	2,586,890	17.96	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			4,259.45000	4.25945	3,878,370	17.26	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			6,102.65000	6.10265	6,530,700	17.26	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			4,297.90000	4.29790	3,914,590	17.26	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			6,052.48000	6.05248	6,478,300	17.26	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			4,336.22000	4.33622	3,950,700	17.26	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			6,002.34000	6.00234	6,425,950	17.26	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												13,840,255.50	150	59,061
R207	On	04/08/2016	Bond Future			8.59411	96.58269	8.50769	96.82911		4.57	0.00	0	76,760
R207	On	02/02/2017	Bond Future			8.70104	96.76195	8.59689	97.02124		4.13	0.00	0	0
Total R207 Future												0.00	0	76,760
R207	On	04/08/2016	Bond Future	8.00	Call			165.69000	0.16569	120,650	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,629.05000	1.62905	1,830,430	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			171.29000	0.17129	125,050	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,605.56000	1.60556	1,805,740	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			160.24000	0.16024	116,380	4.44	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,652.69000	1.65269	1,855,250	4.44	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,228.16000	2.22816	2,049,040	4.17	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			640.79000	0.64079	720,960	4.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2017	Bond Future	8.91	Call			1,696.50000	1.69650	1,541,620	4.12	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			919.59000	0.91959	1,024,000	4.12	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,194.06000	2.19406	2,016,330	4.17	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			655.56000	0.65556	737,120	4.17	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,211.22000	2.21122	2,032,800	4.17	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			648.28000	0.64828	729,150	4.17	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			8.74436	94.94570	8.66364	95.23491		5.99	0.00	0	48,487
R208	On	03/11/2016	Bond Future			8.80611	93.35252	8.71970	93.64839		5.89	0.00	0	0
R208	On	02/02/2017	Bond Future			8.85306	95.23251	8.76001	95.53616		5.60	0.00	0	0
Total R208 Future												0.00	0	48,487
R208	On	04/08/2016	Bond Future	7.99	Call			125.41000	0.12541	90,240	5.77	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,582.21000	2.58221	2,836,250	5.77	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			129.88000	0.12988	93,680	5.77	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,549.64000	2.54964	2,802,650	5.77	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			134.63000	0.13463	97,350	5.77	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,517.36000	2.51736	2,769,290	5.77	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,291.90000	3.29190	3,054,380	6.04	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			396.56000	0.39656	454,910	6.04	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,318.55000	3.31855	3,080,280	6.04	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			390.21000	0.39021	447,810	6.04	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,265.48000	3.26548	3,028,740	6.04	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			403.16000	0.40316	462,290	6.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			1,896.46000	1.89646	2,058,770	5.48	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,485.65000	1.48565	1,343,360	5.48	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			1,879.07000	1.87907	2,040,430	5.48	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,501.23000	1.50123	1,357,980	5.48	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			1,861.79000	1.86179	2,022,190	5.48	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,470.17000	1.47017	1,328,830	5.48	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	48,487
R209	On	04/08/2016	Bond Future			9.76610	71.77025	9.67639	72.36473		16.20	717,702.50	10	55,073
R209	On	03/11/2016	Bond Future			9.81688	69.98752	9.72450	70.59412		16.63	0.00	0	0
R209	On	02/02/2017	Bond Future			9.86119	71.39705	9.76596	72.01730		16.39	0.00	0	0
Total R209 Future												717,702.50	10	55,073
R209	On	04/08/2016	Bond Future	9.24	Call			652.95000	0.65295	500,390	15.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,658.60000	3.65860	4,100,520	15.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			670.54000	0.67054	514,880	15.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,605.14000	3.60514	4,043,960	15.86	0.00	0	0

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			688.38000	0.68838	529,600	15.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,552.03000	3.55203	3,987,730	15.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,507.05000	1.50705	1,230,000	16.02	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			2,019.42000	2.01942	2,336,850	16.02	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			1,828.22000	1.82822	1,514,650	16.07	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			1,671.01000	1.67101	1,951,920	16.07	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			4,357.50000	4.35750	3,866,330	16.44	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			441.52000	0.44152	544,830	16.44	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			5,958.78000	5.95878	5,415,400	16.70	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			192.05000	0.19205	243,150	16.70	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			974.82000	0.97482	769,620	15.93	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			2,856.07000	2.85607	3,245,350	15.93	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,872.85000	4.87285	4,450,010	16.85	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			1,527.23000	1.52723	1,710,990	16.85	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			4,914.50000	4.91450	4,489,860	16.86	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			1,507.63000	1.50763	1,689,590	16.86	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			4,831.17000	4.83117	4,410,140	16.84	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			1,546.90000	1.54690	1,732,470	16.84	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			3,052.93000	3.05293	2,766,680	16.18	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			4,558.94000	4.55894	4,892,940	16.18	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			3,082.00000	3.08200	2,793,970	16.18	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			4,520.32000	4.52032	4,852,540	16.18	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			3,024.01000	3.02401	2,739,530	16.17	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			4,597.80000	4.59780	4,933,570	16.17	0.00	0	0
Total R209 Option												0.00	0	16,998
Total For R209												717,702.50	10	72,071
R210	On	04/08/2016	Bond Future			189.14945	189.14945	188.71272	188.71272			0.00	0	2,571
R210	On	03/11/2016	Bond Future			190.48350	190.48350	190.04051	190.04051			0.00	0	0
Total R210 Future												0.00	0	2,571
R210	On	04/08/2016	Bond Future	181.50	Call			7,212.72000	7.21272	7,649,450		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			7,202.72000	7.20272	7,639,450		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			7,192.72000	7.19272	7,629,450		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	188.92	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			1,140.51000	1.14051	1,583,500		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			1,130.51000	1.13051	1,573,500		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2016	Bond Future	188.92	Call			1,120.51000	1.12051	1,563,500		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			140.00425	140.00425	139.97543	139.97543			0.00	0	64
R211	On	03/11/2016	Bond Future			142.68119	142.68119	142.65347	142.65347			0.00	0	0
Total R211 Future												0.00	0	64
R211	On	04/08/2016	Bond Future	137.07	Call			2,905.43000	2.90543	2,934,250		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			2,895.43000	2.89543	2,924,250		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			2,885.43000	2.88543	2,914,250		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			913.47000	0.91347	941,190		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			903.47000	0.90347	931,190		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			893.47000	0.89347	921,190		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			145.90879	145.90879	145.86774	145.86774			0.00	0	4,218
R212	On	03/11/2016	Bond Future			148.69868	148.69868	148.65852	148.65852			0.00	0	0
Total R212 Future												0.00	0	4,218
R212	On	04/08/2016	Bond Future	142.42	Call			3,447.74000	3.44774	3,488,790		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			3,437.74000	3.43774	3,478,790		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			3,427.74000	3.42774	3,468,790		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			558.52000	0.55852	598,680		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			548.52000	0.54852	588,680		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			538.52000	0.53852	578,680		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			9.65213	82.58410	9.55724	83.21167		13.93	8,258,410.00	100	45,747
R213	On	03/11/2016	Bond Future			9.70763	80.60719	9.60961	81.24767		14.26	0.00	0	0

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			9.75745	82.23035	9.65601	82.88531		14.00	0.00	0	0
Total R213 Future												8,258,410.00	100	45,747
R213	On	04/08/2016	Bond Future	9.01	Call			465.92000	0.46592	342,450	13.54	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			4,225.38000	4.22538	4,729,480	13.54	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			439.65000	0.43965	321,740	13.54	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,341.17000	4.34117	4,850,830	13.54	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			452.47000	0.45247	331,820	13.54	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			4,282.92000	4.28292	4,789,840	13.54	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			5,025.83000	5.02583	4,572,040	14.39	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,398.53000	1.39853	1,585,220	14.39	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,068.83000	5.06883	4,613,150	14.40	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,380.04000	1.38004	1,564,840	14.40	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,111.95000	5.11195	4,654,390	14.40	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,361.75000	1.36175	1,544,670	14.40	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			2,898.60000	2.89860	2,606,080	13.77	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			4,585.79000	4.58579	4,948,230	13.77	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			2,926.88000	2.92688	2,632,480	13.77	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			4,547.23000	4.54723	4,907,790	13.77	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			2,955.32000	2.95532	2,659,030	13.78	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			4,508.91000	4.50891	4,867,580	13.78	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												8,258,410.00	100	45,747
R214	On	04/08/2016	Bond Future			9.88537	71.83004	9.79564	72.44288		16.92	0.00	0	30,086
R214	On	03/11/2016	Bond Future			9.93767	69.90187	9.84530	70.52717		17.37	0.00	0	0
R214	On	02/02/2017	Bond Future			9.98516	71.30948	9.88993	71.94879		17.11	0.00	0	0
Total R214 Future												0.00	0	30,086
R214	On	04/08/2016	Bond Future	8.55	Call			41.81000	0.04181	26,790	16.45	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			9,564.80000	9.56480	10,162,620	16.45	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			501.39000	0.50139	377,260	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			4,504.98000	4.50498	4,993,690	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			515.90000	0.51590	388,960	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,383.77000	4.38377	4,866,820	16.57	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			593.43000	0.59343	451,910	16.58	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			4,146.70000	4.14670	4,618,020	16.58	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,444.12000	4.44412	4,930,020	16.56	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			3,958.66000	3.95866	3,480,850	17.18	0.00	0	5,610
R214	On	04/08/2016	Bond Future	10.30	Put			627.35000	0.62735	762,380	17.18	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,228.75000	9.22875	8,627,370	17.80	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			36.61000	0.03661	48,070	17.80	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			530.79000	0.53079	401,000	16.57	0.00	0	0

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			4,930.69000	4.93069	4,501,630	17.67	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			1,688.10000	1.68810	1,884,340	17.67	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			4,972.75000	4.97275	4,541,830	17.68	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			1,667.24000	1.66724	1,861,620	17.68	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			4,888.76000	4.88876	4,461,540	17.66	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			1,709.20000	1.70920	1,907,280	17.66	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			3,225.89000	3.22589	2,926,890	16.84	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			4,670.53000	4.67053	5,010,840	16.84	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			3,166.26000	3.16626	2,870,900	16.83	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			4,751.12000	4.75112	5,095,070	16.83	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			3,196.00000	3.19600	2,898,820	16.84	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			4,710.70000	4.71070	5,052,830	16.84	0.00	0	0
Total R214 Option												0.00	0	13,820
Total For R214												0.00	0	43,906
Total for Bond												41,803,536.88	452	812,740
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			503.79900	503.79900	506.68200	506.68200			0.00	0	449
GOVI On 03/11/2016 GOVI			513.50600	513.50600	516.44800	516.44800			0.00	0	127
GOVI On 02/02/2017 GOVI			523.84300	523.84300	526.85300	526.85300			0.00	0	0
Total GOVI Future									0.00	0	576
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			143,080.00000	14.30800	171,910,000		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			143,180.00000	14.31800	172,010,000		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			143,280.00000	14.32800	172,110,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			403,380.00000	40.33800	373,960,000		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			403,280.00000	40.32800	373,860,000		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			403,180.00000	40.31800	373,760,000		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			64,670.00000	6.46700	94,770,000		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			64,770.00000	6.47700	94,870,000		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			64,870.00000	6.48700	94,970,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	576
Total for GOVI									0.00	0	576
AL37 On 04/08/2016 Index Future			484.41000	484.41000	485.94800	485.94800			0.00	0	19

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			493.74400	493.74400	495.31500	495.31500			0.00	0	0
Total AL37 Future												0.00	0	19
Total For AL37												0.00	0	19
AL7T	On	04/08/2016	Index Future			555.94700	555.94700	559.04200	559.04200			11,118,940.00	2	11
AL7T	On	03/11/2016	Index Future			566.65800	566.65800	569.81700	569.81700			0.00	0	0
Total AL7T Future												11,118,940.00	2	11
Total For AL7T												11,118,940.00	2	11
ALBI	On	04/08/2016	Index Future			504.94600	504.94600	507.99300	507.99300			0.00	0	723
ALBI	On	03/11/2016	Index Future			514.67600	514.67600	517.78400	517.78400			0.00	0	0
ALBI	On	02/02/2017	Index Future			525.03700	525.03700	528.21600	528.21600			0.00	0	0
Total ALBI Future												0.00	0	723
Total For ALBI												0.00	0	723
IGOV	On	04/08/2016	Index Future			248.05500	248.05500	247.82100	247.82100			0.00	0	1,081
IGOV	On	03/11/2016	Index Future			252.84900	252.84900	252.61300	252.61300			0.00	0	24
IGOV	On	02/02/2017	Index Future			257.95400	257.95400	257.71700	257.71700			0.00	0	0
Total IGOV Future												0.00	0	1,105
Total For IGOV												0.00	0	1,105
ILBI	On	04/08/2016	Index Future			672.32800	672.32800	671.31500	671.31500			0.00	0	156
ILBI	On	03/11/2016	Index Future			685.16000	685.16000	684.12800	684.12800			0.00	0	0
Total ILBI Future												0.00	0	156
Total For ILBI												0.00	0	156
Total for Index												11,118,940.00	2	2,014
JIBAR F	On	15/06/2016	Jibar Future			7.31000	92.69000	7.31000	92.69000			0.00	0	10
JIBAR F	On	20/07/2016	Jibar Future			7.34000	92.66000	7.34000	92.66000			0.00	0	0
JIBAR F	On	17/08/2016	Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.46000	92.54000	7.45000	92.55000			0.00	0	0
JIBAR F	On	19/10/2016	Jibar Future			7.54000	92.46000	7.53000	92.47000			0.00	0	0
JIBAR F	On	16/11/2016	Jibar Future			7.59000	92.41000	7.56000	92.44000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.68000	92.32000	7.65000	92.35000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.81000	92.19000	7.78000	92.22000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.97000	92.03000	7.91000	92.09000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			8.05000	91.95000	7.97000	92.03000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			8.13000	91.87000	8.04000	91.96000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			8.19000	91.81000	8.11000	91.89000			0.00	0	0
Total Jibar Future												0.00	0	10
Total For JIBAR FUTURE												0.00	0	10
Total for Jibar												0.00	0	10
10Y ST	On	17/12/2025	Interest Rate Swap			101.86457	101.86457	101.60230	101.60230			0.00	0	0

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 16/03/2026			99.09234	99.09234	98.81692	98.81692			0.00	0	0
10Y ST On 15/06/2026			97.96767	97.96767	97.68326	97.68326			0.00	0	0
10Y ST On 21/09/2026			100.07761	100.07761	99.78791	99.78791			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			100.09264	100.09264	100.09128	100.09128			0.00	0	0
1Y STN On 16/03/2017			100.09653	100.09653	100.09082	100.09082			0.00	0	0
1Y STN On 15/06/2017			99.80893	99.80893	99.79518	99.79518			0.00	0	0
1Y STN On 21/09/2017			99.97442	99.97442	99.95012	99.95012			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			100.38197	100.38197	100.34873	100.34873			0.00	0	0
2Y STN On 16/03/2018			99.80512	99.80512	99.76165	99.76165			0.00	0	0
2Y STN On 15/06/2018			99.65489	99.65489	99.57894	99.57894			0.00	0	0
2Y STN On 21/09/2018			99.90330	99.90330	99.81017	99.81017			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			100.08989	100.08989	99.96284	99.96284			0.00	0	0
5Y STN On 16/03/2021			99.56829	99.56829	99.43437	99.43437			0.00	0	0
5Y STN On 15/06/2021			99.01228	99.01228	98.87178	98.87178			0.00	0	0
5Y STN On 21/09/2021			99.42856	99.42856	99.27793	99.27793			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 :									52,922,476.88	454	815,340
AA04 On 22/03/2017		Spot Bond		100.00000	0.00000	99.87368			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019		Spot Bond	11.57500	96.92573	11.57500	96.83686		48,615,000,000,000.00	4,200,000,000	5,000,000,000	
Total AA05 SPOT								18,615,000,000,000.00	4,200,000,000	5,000,000,000	
Total For AA05								18,615,000,000,000.00	4,200,000,000	5,000,000,000	
AA06 On 15/04/2021		Spot Bond		100.00000	0.00000	101.51646			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	10.42500	98.21043	10.42500	98.12866			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB01R On 24/11/2020 Spot Bond			10.00000	108.59600	10.00000	108.51100			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	100.60251			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.69066			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			10.23000	96.60707	10.23000	96.52853		6,342,600,000,000.00	620,000,000	4,610,000,000	
Total AB013 SPOT								6,342,600,000,000.00	620,000,000	4,610,000,000	
Total For AB013								6,342,600,000,000.00	620,000,000	4,610,000,000	
AB014L On 19/11/2024 Spot Bond			100.00000	10.21206	100.00000	10.13802			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	100.89563	10.84000	100.80884			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	11.55559	100.00000	11.48710			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	103.26914	11.37000	103.17609			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	10.21214	100.00000	10.13809			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	88.66913	11.81000	88.58504			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	10.32083	100.00000	10.24601			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	14.06297	100.00000	13.96101			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB024L On 05/05/2021 Spot Bond			100.00000	16.87526	100.00000	16.79630			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	101.37866			0.00	0	100,000,000
Total AB08 SPOT									0.00	0	100,000,000
Total For AB08									0.00	0	100,000,000
AB09 On 03/05/2017 Spot Bond			9.37500	102.05748	9.37500	101.98129			0.00	0	100,000,000
Total AB09 SPOT									0.00	0	100,000,000
Total For AB09									0.00	0	100,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200			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			2.78000	118.41565	2.78000	276.19877			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	100.52310			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.46904			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	99.99981			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	99.94367			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	101.42389			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	101.22596			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	100.87809			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.70876				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.00000	0.00000	100.72154				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				100.00000	0.00000	100.12142				0.00	0	1,000,000,000
Total ABFN16 SPOT										0.00	0	1,000,000,000
Total For ABFN16										0.00	0	1,000,000,000
ABFN17 On 17/05/2019 Spot Bond				100.00000	0.00000	100.75112				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			12.17500	99.59540	12.17500	99.88838				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	98.08381				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	99.59998				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	100.87129				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			9.24500	102.45066	9.24500	101.04996				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.37388				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	100.65334				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	100.25483				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.30035				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	96.99239				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	94.10324				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	95.18167				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			5.71000	101.65214	5.71000	138.09648				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			5.71000	97.39375	5.71000	121.66339				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	8.53637	100.00000	8.48984				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			6.21000	89.33382	6.21000	104.66910				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	4.75898	100.00000	4.73303				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			6.71000	98.05690	6.71000	111.28687				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	7.32830	100.00000	7.26802				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	88.46567				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05 On 18/04/2021 Spot Bond			2.11000	184.32828	2.11000	184.15819			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	185.64816	2.17000	185.47596			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	198.73214	1.82000	198.55343			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			8.77125	87.34503	8.77125	87.29255			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			8.77125	87.34503	8.77125	87.29255			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	100.29810			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	101.52523			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.85480			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	101.50061			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	99.10000			0.00	0	0
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	98.93000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.66000	95.72318	2.66000	118.41906				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	101.89503	2.47000	173.17958				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			2.40000	115.02968	2.40000	227.19409				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	97.45000				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			10.48000	89.44045	10.48000	89.36640				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	110.50000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.68374				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	105.64000				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	117.60500				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	105.64199	9.63000	105.56058				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	109.47000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.50500	99.94068	10.50500	99.85685				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			9.80000	90.05371	9.80000	89.98311				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	95.73000				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	110.39000				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	96.60316	11.05000	96.51803				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	99.29000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.02038			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	96.32846			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.97500	103.95337	8.97500	103.87899		3,949,000,000,000.00	440,000,000	110,000,000	
Total ABS10 SPOT								3,949,000,000,000.00	440,000,000	110,000,000	
Total For ABS10								3,949,000,000,000.00	440,000,000	110,000,000	
ABS11 On 09/04/2021 Spot Bond			10.27500	98.68538	10.27500	98.60437		12,741,000,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								12,741,000,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								12,741,000,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			10.04500	98.43068	10.04500	98.35207		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			10.50500	97.37077	10.50500	97.28953		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			10.16500	97.98750	10.16500	97.90833		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			10.49000	97.72453	10.49000	97.64311		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	95.67516	11.35000	95.58909		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	96.62285	11.35000	96.53593		34,050,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								34,050,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								34,050,000,000,000.00	3,000,000,000	1,500,000,000	
ABS6 On 01/06/2020 Spot Bond			9.94500	94.83117	9.94500	94.75576		43,161,300,000,000.00	4,340,000,000	1,260,000,000	
Total ABS6 SPOT								43,161,300,000,000.00	4,340,000,000	1,260,000,000	
Total For ABS6								43,161,300,000,000.00	4,340,000,000	1,260,000,000	
ABS7 On 11/09/2026 Spot Bond			11.30000	87.45095	11.30000	87.37262		87,236,000,000,000.00	7,720,000,000	3,860,000,000	
Total ABS7 SPOT								87,236,000,000,000.00	7,720,000,000	3,860,000,000	
Total For ABS7								87,236,000,000,000.00	7,720,000,000	3,860,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.01648	100.00000	10.94389			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			2.97000	215.63741	2.97000	272.94148			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			2.20000	136.06343	2.20000	138.96867			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			2.21000	139.76382	2.21000	142.43840			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	0.01678	100.00000	0.01665			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	20.97152	100.00000	26.02435			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	80.38051			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	100.00000	100.00000	99.18478			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.53341			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	103.53341			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	103.55173			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	103.55173			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.51509				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	109.56800	10.00000	109.48200				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	99.92561				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	99.92332				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	99.92246				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	99.92409				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	99.92803				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.25500	99.30271	10.25500	99.17609				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	98.07433				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	234.22780				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	234.28823				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	99.92629				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.38736				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	103.53588				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.64884				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	109.56800	10.00000	109.48200				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	100.48072				0.00	28,044,000	7,011,000
Total ACL143 SPOT										0.00	28,044,000	7,011,000
Total For ACL143										0.00	28,044,000	7,011,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	100.27424				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	99.92607				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.31820				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	99.92777				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	99.93056				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	102.52561	10.23000	102.44225				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	107.54502				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.30500	98.72461	10.30500	98.64333				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	99.92792				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	125.76824	1.75000	125.65586				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	99.92849				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	99.92647				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	99.93049				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97190				0.00	36,000,000	9,000,000
Total ACL181 SPOT										0.00	36,000,000	9,000,000
Total For ACL181										0.00	36,000,000	9,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	100.62596				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.58687				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.29177				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	99.92670				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	99.92926				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	99.92563				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	99.92457				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.92442				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	99.92442				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	99.92006				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	99.92803				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	99.92070				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.82382				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	99.92006				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL20€ On 21/11/2016 Spot Bond				100.00000	0.00000	103.51771				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	99.92307				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	99.92307				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	168.51673				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	169.72885				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	99.93272				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.00000	0.00000	100.64544				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	99.93108				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.01301				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	90.65193				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	99.93197				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	99.93207				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	99.92705				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.97019				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	101.37019				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	101.35047				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	99.92735				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	99.92856				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	100.18998				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	101.18914				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	100.57593				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	100.30054				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCB2 On 31/07/2018 Spot Bond			100.00000	23.92583	100.00000	23.75237				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	86.18267	100.00000	85.58140				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	16.90388	100.00000	16.78133				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	2.73313	100.00000	2.71310				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	101.48250				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	101.53143				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	101.69441				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	101.43360				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	101.44991				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	101.85735				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.77593			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	102.44255			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	102.19893			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	38.51031	100.00000	38.20330			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	11.43487	100.00000	11.34370			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.74699	100.00000	11.60943			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	9.56681	100.00000	9.45479			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			9.82500	99.31076	9.82500	99.23314			0.00	0	2,700,000,000
Total AIR01 SPOT									0.00	0	2,700,000,000
Total For AIR01									0.00	0	2,700,000,000
AIR02 On 30/04/2023 Spot Bond			10.65000	106.52258	10.65000	106.43202		1,704,000,000,000.00		160,000,000	40,000,000
Total AIR02 SPOT								1,704,000,000,000.00		160,000,000	40,000,000
Total For AIR02								1,704,000,000,000.00		160,000,000	40,000,000
AIR04 On 29/05/2024 Spot Bond			10.22000	95.35108	10.22000	95.27364		0.00	0	0	0
Total AIR04 SPOT								0.00	0	0	0
Total For AIR04								0.00	0	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	13.09379	100.00000	13.00705		0.00	0	0	0
Total AIR04U SPOT								0.00	0	0	0
Total For AIR04U								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.92500	94.03903	10.92500	93.95752				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	176.72935	2.72000	176.55755				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG010 On 09/12/2016 Spot Bond				100.00000	0.00000	100.22463				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	101.96415				0.00	0	300,000,000
Total APF01 SPOT										0.00	0	300,000,000
Total For APF01										0.00	0	300,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	102.09534				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.97875				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	44.80005	100.00000	44.47170				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	31.44009	100.00000	31.21215				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	9.28320	100.00000	9.21590				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	9.28320	100.00000	9.21590				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	4.05784	100.00000	4.04062				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	0.04941	100.00000	0.04925				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN00: 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
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	100.40161			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	99.93611			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
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	99.93055			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	99.90606			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	98.88000			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	113.99723			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			2.65000	246.39736	2.65000	246.15918			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN02: On 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	98.26943				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	90.51980				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.95715				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			2.66500	173.23988	2.66500	219.28254				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	99.93562				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	99.84445				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	101.53405				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	101.47048				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	101.46653				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	101.30592				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	101.15875				0.00	30,000,000	10,000,000
Total ASN061 SPOT										0.00	30,000,000	10,000,000
Total For ASN061										0.00	30,000,000	10,000,000
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.98135				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	100.39722				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	100.02585				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.98389				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	101.57352				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	86.20703				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	101.43735				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	99.91711				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	99.92947				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.17485				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	99.11498				0.00	2,116,800,000	980,200,000
Total ASN083 SPOT										0.00	2,116,800,000	980,200,000
Total For ASN083										0.00	2,116,800,000	980,200,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.39815				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	99.77019				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	101.70541				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	101.46144				0.00	15,000,000	5,000,000
Total ASN092 SPOT										0.00	15,000,000	5,000,000
Total For ASN092										0.00	15,000,000	5,000,000
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.00000	0.00000	100.98072				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 17/08/2016 Spot Bond				100.00000	0.00000	100.69529				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	61.83674				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	100.39229				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	99.92763				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	92.73643				0.00	15,000,000	5,000,000
Total ASN113 SPOT										0.00	15,000,000	5,000,000
Total For ASN113										0.00	15,000,000	5,000,000
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	101.36644				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	101.22872				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	99.90670				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	99.92915				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	100.62073				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	100.62763				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.00000	0.00000	100.61106				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	100.36083				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN132 On 03/03/2019 Spot Bond				100.00000	0.00000	100.35801				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN134 On 20/12/2020 Spot Bond				100.00000	0.00000	99.90752				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN135 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN136 On 31/12/2018 Spot Bond				100.00000	0.00000	71.23092				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN137 On 31/01/2022 Spot Bond			2.94000	137.22049	2.94000	137.20346				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 12/09/2016 Spot Bond				100.00000	0.00000	100.27550				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	72.53829				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	99.92969				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14(On 20/06/2020 Spot Bond				100.00000	0.00000	99.91951				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	101.13108				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	101.13108				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	101.44826				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			2.98500	136.20372	2.98500	136.88808				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	91.53778				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN151 On 04/05/2021 Spot Bond				100.00000	0.00000	92.02165			0.00	30,000,000	10,000,000
Total ASN152 SPOT									0.00	30,000,000	10,000,000
Total For ASN152									0.00	30,000,000	10,000,000
ASN154 On 31/03/2031 Spot Bond			100.00000	2.66375	100.00000	2.63194		95,154,275,200,000.00		951,542,752	2,451,542,752
Total ASN154 SPOT								15,154,275,200,000.00		951,542,752	2,451,542,752
Total For ASN154								15,154,275,200,000.00		951,542,752	2,451,542,752
ASN351 On 20/12/2016 Spot Bond			100.00000	69.30630	100.00000	68.92367			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	38.10757	100.00000	31.84191			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	38.17480	100.00000	31.91516			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	37.87225	100.00000	31.58553			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	56.51087	100.00000	56.10117			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	81.50626	100.00000	99.45946			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	27.16728	100.00000	26.97031			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN551 On 29/12/2016 Spot Bond			100.00000	65.31541	100.00000	66.70146			0.00	0	0
Total ASN55U SPOT									0.00	0	0
Total For ASN55U									0.00	0	0
ASN561 On 29/06/2016 Spot Bond			100.00000	97.59358	100.00000	98.62213			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
ASN751 On 20/09/2020 Spot Bond			100.00000	2.25180	100.00000	2.79434			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN89I On 02/10/2018 Spot Bond			100.00000	24.86353	100.00000	24.68130			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.01242			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.96277			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			9.70000	102.31392	9.70000	102.23451			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.73760			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	100.00823			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	100.63760			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			11.12500	94.99542	11.12500	94.91115		22,250,000,000,000.00	2,000,000,000	6,000,000,000	
Total BAW19 SPOT								22,250,000,000,000.00	2,000,000,000	6,000,000,000	
Total For BAW19								22,250,000,000,000.00	2,000,000,000	6,000,000,000	
BAW21 On 24/03/2022 Spot Bond			10.73500	96.12248	10.73500	96.04057		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	102.17446	9.30000	102.09877		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	100.61261		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	38.52444	100.00000	38.24208		0.00	0	0	
Total BAW23U SPOT								0.00	0	0	
Total For BAW23U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.32961			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			9.52500	102.60791	9.52500	102.52968			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	102.56516			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			12.42774	98.79314	12.42774	101.61206			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	99.69790	11.06000	102.47567			0.00	0	0
Total BAYA15 SPOT									0.00	0	0
Total For BAYA15									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.89530	99.70157	10.89530	102.13196			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	102.69723			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	102.52546			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	102.52546			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.49220	97.83222	12.49220	101.21285			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			12.30000	98.54905	12.30000	101.21124			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	102.42036			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26 On 30/09/2017 Spot Bond			12.22500	88.36208	12.22500	99.83977			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	102.46907			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			12.17500	83.48284	12.17500	101.86411			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.40489			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.45804			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	102.45804			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.71216			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	102.45838			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.83628			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	102.45838			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	102.38432			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	102.38432				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	102.45849				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	102.08631				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	102.41982				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	102.63926				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.83600	99.35063	15.83600	103.02457				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.71286	99.37602	14.71286	102.83896				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	103.14940				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	103.14922				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	103.14931				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	103.25533				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	102.77729				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYC1 On 31/12/2016 Spot Bond			100.00000	69.18318	100.00000	68.79015				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	18.23728	100.00000	22.62951				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	16.59797	100.00000	20.59539				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	10.24566	100.00000	12.71321				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	10.24839	100.00000	12.71761				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	12.38749	100.00000	15.37087				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	10.73355	100.00000	13.31859				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	90.87671	100.00000	90.22912				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	86.59396	100.00000	86.00622				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	90.34653	100.00000	89.68059				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	90.08767	100.00000	89.21865				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	84.88372	100.00000	84.29561				0.00	0	0
Total BC109U SPOT										0.00	0	0
Total For BC109U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BC110L On 15/09/2016 Spot Bond			100.00000	80.75221	100.00000	100.00000			060,000,000,000,000.00	40,600,000,000	20,300,000,000
Total BC110U SPOT									0,000,000,000,000.00	40,600,000,000	20,300,000,000
Total For BC110U									0,000,000,000,000.00	40,600,000,000	20,300,000,000
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.30674			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.61168			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.73917			0.00	0	0
Total BCJ08 SPOT									0.00	0	0
Total For BCJ08									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	13.38530	100.00000	13.28825			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	13.38530	100.00000	13.28825			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			2.08000	101.97805	2.08000	193.88938			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			9.12000	88.08399	9.12000	155.94031			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			9.12000	89.40238	9.12000	156.47449			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	91.66361	9.50500	91.59386			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			8.92500	98.71642	8.92500	98.64617			0.00	0	200,000,000
Total BEER02 SPOT									0.00	0	200,000,000
Total For BEER02									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1A7 On 21/11/2032 Spot Bond			100.00000	9.18677	100.00000	9.12016			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	7.94997	100.00000	7.89234			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2 On 23/11/2032 Spot Bond			100.00000	7.94997	100.00000	7.89234			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	8.43394	100.00000	8.37279			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	11.28396	100.00000	11.20214			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	15.58585	100.00000	15.47286			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	101.37649			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	101.48675			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	101.47714			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	101.55453			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.77067				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	92.17172	100.00000	91.47870				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	101.09771				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.44375				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	101.12211				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	101.19526				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	101.29273				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	90.09901	100.00000	89.43489				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y1 On 30/10/2016 Spot Bond			100.00000	90.09901	100.00000	89.43489				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	100.04615				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.04697				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.02500	102.13844	9.02500	102.06497				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	100.08481				0.00	0	1,100,000,000
Total BG42B SPOT										0.00	0	1,100,000,000
Total For BG42B										0.00	0	1,100,000,000
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.05359				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	51.82470	100.00000	51.44897				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	51.82470	100.00000	51.44897				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.70057				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			12.00500	97.72027	12.00500	97.62743				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.28086				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			11.89500	91.00374	11.89500	98.32429				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.02500	99.67961	12.02500	101.06864				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	100.32991				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL07 On 03/09/2027 Spot Bond			12.52000	99.23846	12.52000	100.35411			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	100.42033			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			12.02500	100.48768	12.02500	100.39206			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	101.31134			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			12.40500	103.18011	12.40500	101.53398			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	104.68849			0.00	0	200,000,000
Total BGR02 SPOT									0.00	0	200,000,000
Total For BGR02									0.00	0	200,000,000
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	102.74110			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	100.47756			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	101.58039			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			9.60500	97.83344	9.60500	102.17101		42,262,000,000,000.00	4,400,000,000	2,200,000,000	2,200,000,000
Total BID06 SPOT								12,262,000,000,000.00	4,400,000,000	2,200,000,000	2,200,000,000
Total For BID06								12,262,000,000,000.00	4,400,000,000	2,200,000,000	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.48947			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	100.79132			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC09 On 19/07/2016 Spot Bond				100.00000	0.00000	101.16745			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	100.97806			0.00	0	0
Total BTC097 SPOT									0.00	0	0
Total For BTC097									0.00	0	0
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	100.69141			0.00	0	0
Total BTC103 SPOT									0.00	0	0
Total For BTC103									0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	100.54279			0.00	0	0
Total BTC105 SPOT									0.00	0	0
Total For BTC105									0.00	0	0
BTC110 On 23/06/2016 Spot Bond				100.00000	0.00000	99.87516			0.00	0	0
Total BTC110 SPOT									0.00	0	0
Total For BTC110									0.00	0	0
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	101.87270			0.00	0	0
Total BTC112 SPOT									0.00	0	0
Total For BTC112									0.00	0	0
BTC114 On 04/07/2016 Spot Bond				100.00000	0.00000	99.64686			0.00	0	0
Total BTC114 SPOT									0.00	0	0
Total For BTC114									0.00	0	0
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	101.70761			0.00	0	0
Total BTC115 SPOT									0.00	0	0
Total For BTC115									0.00	0	0
BTC116 On 18/07/2016 Spot Bond				100.00000	0.00000	99.35954			0.00	0	0
Total BTC116 SPOT									0.00	0	0
Total For BTC116									0.00	0	0
BTC117 On 19/07/2016 Spot Bond				100.00000	0.00000	99.33279			0.00	0	0
Total BTC117 SPOT									0.00	0	0
Total For BTC117									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	101.26817				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC119 On 05/08/2016 Spot Bond				100.00000	0.00000	98.97350				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC122 On 05/08/2016 Spot Bond				100.00000	0.00000	98.97307				0.00	0	0
Total BTC122 SPOT										0.00	0	0
Total For BTC122										0.00	0	0
BTC124 On 11/08/2016 Spot Bond				100.00000	0.00000	98.26737				0.00	0	0
Total BTC124 SPOT										0.00	0	0
Total For BTC124										0.00	0	0
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	96.24544				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	100.47917				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC128 On 22/08/2016 Spot Bond				100.00000	0.00000	98.61649				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC129 On 25/08/2016 Spot Bond				100.00000	0.00000	99.93836				0.00	0	0
Total BTC129 SPOT										0.00	0	0
Total For BTC129										0.00	0	0
BTC130 On 29/08/2016 Spot Bond				100.00000	0.00000	98.46918				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	98.32239				0.00	0	0
Total BTC131 SPOT										0.00	0	0
Total For BTC131										0.00	0	0
BTC132 On 08/09/2016 Spot Bond				100.00000	0.00000	98.67861				0.00	0	0
Total BTC132 SPOT										0.00	0	0
Total For BTC132										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	97.32620	100.00000	97.69828				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	99.76267				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	99.75455				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.73411				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	24.57921	100.00000	26.84678				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			10.22500	103.14906	10.22500	103.06560				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	104.01243				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			15.87500	94.98038	15.87500	94.86217				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	103.14427				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			13.67500	99.86363	13.67500	99.75482				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			9.72500	100.58742	9.72500	100.50958				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	98.22318				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18 On 23/08/2019 Spot Bond			13.67500	96.98430	13.67500	96.87863			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	94.89287			0.00	220,000,000	210,000,000
Total CBL20 SPOT									0.00	220,000,000	210,000,000
Total For CBL20									0.00	220,000,000	210,000,000
CBL22 On 06/05/2020 Spot Bond			11.42500	92.05618	11.42500	91.97283			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.81196			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.23114			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	101.10347			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			11.02500	101.64536	11.02500	101.55646			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	107.30774	11.02500	107.21339		2,205,000,000,000.00		200,000,000	50,000,000
Total CCT01 SPOT								2,205,000,000,000.00		200,000,000	50,000,000
Total For CCT01								2,205,000,000,000.00		200,000,000	50,000,000
CCT02 On 12/06/2024 Spot Bond			11.08000	103.03340	11.08000	102.94236		21,938,400,000,000.00		1,980,000,000	510,000,000
Total CCT02 SPOT								21,938,400,000,000.00		1,980,000,000	510,000,000
Total For CCT02								21,938,400,000,000.00		1,980,000,000	510,000,000
CCT03 On 15/03/2025 Spot Bond			11.10000	103.23424	11.10000	103.14336		7,992,000,000,000.00		720,000,000	180,000,000
Total CCT03 SPOT								7,992,000,000,000.00		720,000,000	180,000,000
Total For CCT03								7,992,000,000,000.00		720,000,000	180,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.31200			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	99.77197			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.79678				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	109.56770	10.00000	109.48210				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.97417				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	99.86104				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.60443				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	23.50381	100.00000	23.33341				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	29.46896	100.00000	29.25531				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	26.05218	100.00000	25.86124				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	102.13201				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	100.95217				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	101.21527				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	101.31994				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.13958				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	102.21372				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.29899				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	100.51536				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	100.55141				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	20.49542	100.00000	20.30406				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	104.74235	10.11000	104.65724			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	101.74993			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	131.61139	2.76000	131.48289			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	103.29780			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	129.13447	3.14000	131.44539			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	102.45761	8.25000	102.38929			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.91000	138.59059	2.91000	132.17134			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	137.07941	2.40000	130.73530			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	99.89958			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.29000	101.19501	9.29000	101.12007			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.46330			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.46330			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22 On 20/10/2016 Spot Bond			9.34000	101.16429	9.34000	101.08904			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			9.34000	101.16429	9.34000	101.08904			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN22 On 09/12/2016 Spot Bond			9.39000	99.91872	9.39000	99.84493			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	99.92481			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	99.91788			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	100.78235			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.61763			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	93.89370	13.50000	93.79265			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.98078	9.35000	102.90325			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.09767				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	99.95661				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.13484				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.13484				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.13484				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	99.91816				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			10.10500	101.15087	10.10500	101.06961				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.52122				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.55289				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.10080				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	99.92969				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.07219				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.61528				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.65587				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.17734				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	100.66988				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.13814				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.68659				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	99.82943				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	99.73339				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	101.04333				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	109.56800	10.00000	109.48200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	102.09294				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	99.73605				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	102.14588				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	99.92021				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	102.12052				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	102.43155				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	102.19924				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	172.64834				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	100.61433				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	173.83424				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	171.78636				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	173.08126				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	100.88760				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000					0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN314 On 14/11/2022 Spot Bond			11.76000	91.14548	11.76000	91.06062				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.28000	92.51008	12.28000	92.42026				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	102.11297				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	99.91898				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.87036				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.36021				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.25640				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	101.18609	8.80500	101.13026				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.37172				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	99.92511				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	99.92390				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	99.92390				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	99.91907				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	99.92326				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	99.91684				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	102.11297				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	148.80508				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.31150				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	99.90736				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	102.12376				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	99.91336				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	99.93207				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	99.92129				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.30066				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	102.06983				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	101.23136				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	100.45198				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				100.00000	0.00000	101.17105				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	101.35301				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	99.93392				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.94000	100.59901	10.94000	100.51170				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	99.92832				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	101.26177				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			13.08000	102.71547	13.08000	102.60943				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	101.30703				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN367 On 06/08/2023 Spot Bond			13.11000	102.90700	13.11000	102.79936				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	109.22290	10.02000	109.13492				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	101.30703				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	101.39992				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	81.10353				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	99.92930				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	99.92792				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	99.92808				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	102.19277				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			10.42500	100.43693	10.42500	100.35376				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.88196				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	99.92125				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.98000	100.39643	10.98000	100.30898				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	102.71319	11.00000	102.62357				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	99.91961				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.36007				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.87000	98.79243	12.87000	98.69202				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	99.91258				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	99.92779				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.47721				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	99.92357				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	101.85995				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	99.93136				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	85.17580				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	99.92751				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	100.37035				0.00	0	300,000,000
Total CLN395 SPOT										0.00	0	300,000,000
Total For CLN395										0.00	0	300,000,000
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	99.92202				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	100.52138				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.84275				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	100.83844				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	99.92740				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	99.91882				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.98355				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	101.98355				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	100.77990				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	99.93533				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	83.96956				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	99.92699				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	101.02931				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	101.77547				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	99.91967				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	99.91927				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	101.78360				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	99.92049				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	99.90503				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	99.91642				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	101.88935				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN417 On 20/09/2020 Spot Bond			4.00000	100.99505	4.00000	100.31607				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	99.83286				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	99.91239				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	44.26686	7.01000	44.84678				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	99.91158				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	101.82021				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	99.88205				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	99.89132				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	99.88205				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	103.48039				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	99.89415				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	99.91756				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	100.87010				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	99.89537				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	103.73581				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	99.87440				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	99.87360				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	99.86878				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	104.45894				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	101.94040				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	99.92011				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	99.91952				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	102.20871				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	101.21851				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44(On 20/03/2021 Spot Bond				100.00000	0.00000	105.12659				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	99.85484				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	99.93757				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN44(On 06/09/2016 Spot Bond				100.00000	0.00000	99.82516				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0
CLN44(On 23/05/2021 Spot Bond				100.00000	0.00000	100.69835				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			11.09500	101.74294	11.09500	101.65342				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	177.59219				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	91.66361	9.50500	91.59386				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.12000	35.53462	9.12000	155.94031				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			9.12000	36.02226	9.12000	156.47449				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	101.76188				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.85415				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	99.92397				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	99.92852				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	99.92768				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	101.77109				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	99.92688				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	101.36021				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	99.93288				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	99.92969				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	99.93009				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	99.92963				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	99.92658				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.61357			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.71015			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			9.47000	103.61126	9.47000	103.56012			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			9.53000	99.43384	9.53000	99.35799		19,631,800,000,000.00	2,060,000,000	930,000,000	
Total COJ04 SPOT								19,631,800,000,000.00	2,060,000,000	930,000,000	
Total For COJ04								19,631,800,000,000.00	2,060,000,000	930,000,000	
COJ05 On 05/06/2023 Spot Bond			10.47500	108.88846	10.47500	108.79737		2,095,000,000,000.00	200,000,000	50,000,000	
Total COJ05 SPOT								2,095,000,000,000.00	200,000,000	50,000,000	
Total For COJ05								2,095,000,000,000.00	200,000,000	50,000,000	
COJ07 On 23/03/2021 Spot Bond			10.63500	103.10295	10.63500	103.01589		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.72000	97.45273	10.72000	97.36935		6,003,200,000,000.00	560,000,000	140,000,000	
Total COJG01 SPOT								6,003,200,000,000.00	560,000,000	140,000,000	
Total For COJG01								6,003,200,000,000.00	560,000,000	140,000,000	
COT01 On 03/04/2023 Spot Bond			11.00500	93.01477	11.00500	92.93314		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.85000	91.79862	11.85000	91.71203		16,590,000,000,000.00	1,400,000,000	350,000,000	
Total COT02 SPOT								16,590,000,000,000.00	1,400,000,000	350,000,000	
Total For COT02								16,590,000,000,000.00	1,400,000,000	350,000,000	
COT03 On 05/06/2028 Spot Bond			11.85000	85.29933	11.85000	85.21887		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total CPL003 SPOT								0.00	0	0	
Total For CPL003								0.00	0	0	
CPL01U On 12/12/2019 Spot Bond			100.00000	13.10451	100.00000	13.00950		000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total CPL01U SPOT								000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For CPL01U								000,000,000,000,000.00	40,000,000,000	40,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	11.29285	100.00000	11.21098		937,250,000,000,000.00	219,372,500,000	74,997,500,000	
Total CPL02U SPOT								17,250,000,000,000.00	219,372,500,000	74,997,500,000	
Total For CPL02U								17,250,000,000,000.00	219,372,500,000	74,997,500,000	
CPL03L On 12/12/2018 Spot Bond			100.00000	19.00200	100.00000	18.86424		500,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total CPL03U SPOT								10,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total For CPL03U								10,000,000,000,000.00	75,000,000,000	75,000,000,000	
CPL04L On 26/08/2016 Spot Bond			100.00000	86.58892	100.00000	85.99176		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total CPL04U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For CPL04U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
CPL05L On 30/10/2018 Spot Bond			100.00000	23.02631	100.00000	22.85755		000,000,000,000,000.00	100,000,000,000	100,000,000,000	
Total CPL05U SPOT								10,000,000,000,000.00	100,000,000,000	100,000,000,000	
Total For CPL05U								10,000,000,000,000.00	100,000,000,000	100,000,000,000	
CPL06L On 30/11/2018 Spot Bond			100.00000	21.37489	100.00000	21.21991		000,000,000,000,000.00	100,000,000,000	100,000,000,000	
Total CPL06U SPOT								10,000,000,000,000.00	100,000,000,000	100,000,000,000	
Total For CPL06U								10,000,000,000,000.00	100,000,000,000	100,000,000,000	
CPV01 On 30/06/2029 Spot Bond			12.40000	96.25404	12.40000	96.15865		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	27.90317	100.00000	27.70087		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	21.48640	100.00000	21.33062		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	28.47643	100.00000	28.26997		0.00	0	0	
Total DEN40U SPOT								0.00	0	0	
Total For DEN40U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG4 On 29/09/2017 Spot Bond			8.55000	99.52903	8.55000	99.46111			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	101.53292	6.86000	101.47710			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	100.66758			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	101.01911			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	103.38014			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	100.47463			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	100.32517			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	100.19605			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.72002			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	101.08491			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	101.02454			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	42.53207	100.00000	42.27995			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	99.90746			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	102.04141			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	99.91885			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	59.96471			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			10.16500	95.68725	10.16500	95.60951			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			8.14500	99.88855	8.14500	99.95539			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV21/R On 15/06/2016 Spot Bond			100.00000	98.64865	100.00000	99.45504			0.00	0	0
Total DV21/R159 SPOT									0.00	0	0
Total For DV21/R159									0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.03500	101.71178	10.03500	101.62972		9,696,820,500,000.00	966,300,000	259,200,000	
Total DV22 SPOT								9,696,820,500,000.00	966,300,000	259,200,000	
Total For DV22								9,696,820,500,000.00	966,300,000	259,200,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	17.49963	100.00000	17.38305			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			10.41000	101.16174	10.41000	101.07717		31,773,402,000,000.00	3,052,200,000	1,172,200,000	
Total DV23 SPOT								31,773,402,000,000.00	3,052,200,000	1,172,200,000	
Total For DV23								31,773,402,000,000.00	3,052,200,000	1,172,200,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.28880	100.00000	13.20028			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			10.35000	99.81385	10.35000	99.73087			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24/R On 18/02/2024 Spot Bond			9.69000	103.24919	9.69000	103.16869			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			11.32500	95.24672	11.32500	95.16029			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	103.38558	10.10000	103.30166			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	99.80415			0.00	100,000,000	100,000,000
Total DVC013 SPOT									0.00	100,000,000	100,000,000
Total For DVC013									0.00	100,000,000	100,000,000
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	100.54280			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	100.00001			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	100.52101			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	100.35331			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	100.55631			0.00	0	0
Total DVC020 SPOT									0.00	0	0
Total For DVC020									0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	102.51438			0.00	0	0
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	102.13788			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	100.68522			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	99.75652			0.00	0	200,000,000
Total DVF17 SPOT									0.00	0	200,000,000
Total For DVF17									0.00	0	200,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.48229			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	100.41738			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			9.06500	120.12188	9.06500	120.03414		16,654,259,699,000.00	1,837,204,600	923,942,300	
Total E170 SPOT								16,654,259,699,000.00	1,837,204,600	923,942,300	
Total For E170								16,654,259,699,000.00	1,837,204,600	923,942,300	
E170/R On 01/08/2020 Spot Bond			100.00000	21.51479	100.00000	21.37147		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			10.06500	101.27474	10.06500	101.19369		0.00	0	0	
Total ECN20 SPOT								0.00	0	0	
Total For ECN20								0.00	0	0	
ECN22 On 14/03/2022 Spot Bond			10.22500	100.54320	10.22500	100.46149		0.00	0	0	
Total ECN22 SPOT								0.00	0	0	
Total For ECN22								0.00	0	0	
ECN24 On 14/03/2024 Spot Bond			10.47000	99.90732	10.47000	99.82424		0.00	0	0	
Total ECN24 SPOT								0.00	0	0	
Total For ECN24								0.00	0	0	
ECN32 On 14/03/2032 Spot Bond			2.90000	106.05909	2.90000	105.95459		0.00	0	0	
Total ECN32 SPOT								0.00	0	0	
Total For ECN32								0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC03 SPOT								0.00	0	0	
Total For EFC03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.75828			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond				100.00000	0.00000	101.19368			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A2 On 28/10/2023 Spot Bond				100.00000	0.00000	101.42071			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	18.71880	100.00000	18.58160			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			2.36000	107.00089	2.36000	106.89987			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	108.93102	2.25000	108.82915			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			2.18500	131.11643	2.20500	130.72751			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	118.49615	2.19000	118.38616			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	119.13583	2.19000	119.02500			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.25000	109.66443	2.25000	109.56200			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			2.34000	107.40930	2.34000	107.30807			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL36/12 On 31/01/2036 Spot Bond			2.25000	108.93102	2.25000	108.82915			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			10.39500	104.69550	10.39500	104.60809		2,079,000,000,000.00		200,000,000	50,000,000
Total EMM01 SPOT								2,079,000,000,000.00		200,000,000	50,000,000
Total For EMM01								2,079,000,000,000.00		200,000,000	50,000,000
EMM02 On 11/03/2021 Spot Bond			10.29500	104.46821	10.29500	104.38275		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	96.84184	10.90000	96.75809		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			11.11000	88.11245	11.11000	92.94916		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			11.37500	97.13430	11.37500	98.74658		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	95.69869	11.00000	97.26870		3,520,000,000,000.00		320,000,000	80,000,000
Total EMM06 SPOT								3,520,000,000,000.00		320,000,000	80,000,000
Total For EMM06								3,520,000,000,000.00		320,000,000	80,000,000
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.44762		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	100.01424		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	101.04088		0.00		0	0
Total EPF004 SPOT								0.00		0	0
Total For EPF004								0.00		0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	101.00673		0.00		0	0
Total EPF005 SPOT								0.00		0	0
Total For EPF005								0.00		0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.70753		0.00		0	0
Total EPF006 SPOT								0.00		0	0
Total For EPF006								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	100.37418				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	14.05478	100.00000	13.95288				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	5.75684	100.00000	5.71510				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	100.57006				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.00000	0.00000	101.02879				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	100.55144				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC23 On 22/08/2016 Spot Bond				100.00000	0.00000	102.58219				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC24 On 22/02/2017 Spot Bond				100.00000	0.00000	100.59153				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC25 On 04/11/2016 Spot Bond				100.00000	0.00000	100.97441				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.83431				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.84028				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			13.17500	94.61845	13.17500	94.51954				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS08:On 04/10/2018 Spot Bond				100.00000	0.00000	99.66483				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	99.49436				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	100.78653				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	100.79012				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.82824				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.87230				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	109.56800	10.00000	109.48200				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.75749				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.72737			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.74827			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.72821			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	100.71984			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.75747			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.78577			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.75718			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			8.77500	102.30822	8.77500	102.23622		395,685,604,137,500.00	159,052,490,500	158,304,109,300	
Total ES18 SPOT								15,685,604,137,500.00	159,052,490,500	158,304,109,300	
Total For ES18								15,685,604,137,500.00	159,052,490,500	158,304,109,300	
ES18/R On 20/04/2018 Spot Bond			9.25000	101.51849	9.25000	101.44327		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			9.60000	105.94204	9.60000	105.86021		549,123,033,600,000.00	57,200,316,000	66,584,400,000	
Total ES23 SPOT								19,123,033,600,000.00	57,200,316,000	66,584,400,000	
Total For ES23								19,123,033,600,000.00	57,200,316,000	66,584,400,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.01942	10.00000	103.93580		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	88.55867	9.98000	88.48801		679,069,140,000,000.00	68,043,000,000	79,953,906,600	
Total ES26 SPOT								19,069,140,000,000.00	68,043,000,000	79,953,906,600	
Total For ES26								19,069,140,000,000.00	68,043,000,000	79,953,906,600	

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 15/09/2033 Spot Bond			10.70500	76.97470	10.61500	77.47728		769,951,935,500,000.00	258,753,100,000	129,444,422,900	
Total ES33 SPOT								9,951,935,500,000.00	258,753,100,000	129,444,422,900	
Total For ES33								9,951,935,500,000.00	258,753,100,000	129,444,422,900	
ES42 On 25/04/2042 Spot Bond			10.76500	81.63634	10.76500	81.56621		609,729,600,000,000.00	56,640,000,000	53,290,533,400	
Total ES42 SPOT								9,729,600,000,000.00	56,640,000,000	53,290,533,400	
Total For ES42								9,729,600,000,000.00	56,640,000,000	53,290,533,400	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.16040		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	98.38550		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	13.90840	100.00000	13.66558		503,750,000,000,000.00	115,037,500,000	115,037,500,000	
Total FIF01U SPOT								3,750,000,000,000.00	115,037,500,000	115,037,500,000	
Total For FIF01U								3,750,000,000,000.00	115,037,500,000	115,037,500,000	
FIF02U On 01/11/2018 Spot Bond			100.00000	13.90840	100.00000	13.66558		503,750,000,000,000.00	115,037,500,000	115,037,500,000	
Total FIF02U SPOT								3,750,000,000,000.00	115,037,500,000	115,037,500,000	
Total For FIF02U								3,750,000,000,000.00	115,037,500,000	115,037,500,000	
FIF03U On 01/11/2018 Spot Bond			100.00000	13.90840	100.00000	13.66558		503,750,000,000,000.00	115,037,500,000	115,037,500,000	
Total FIF03U SPOT								3,750,000,000,000.00	115,037,500,000	115,037,500,000	
Total For FIF03U								3,750,000,000,000.00	115,037,500,000	115,037,500,000	
FIF04U On 01/11/2018 Spot Bond			100.00000	13.90840	100.00000	13.66558		503,750,000,000,000.00	115,037,500,000	115,037,500,000	
Total FIF04U SPOT								3,750,000,000,000.00	115,037,500,000	115,037,500,000	
Total For FIF04U								3,750,000,000,000.00	115,037,500,000	115,037,500,000	
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	99.76929		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	100.62535		0.00	0	0	
Total FIFB04 SPOT								0.00	0	0	
Total For FIFB04								0.00	0	0	
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.45470		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	100.55806		0.00	0	0	
Total FIFB06 SPOT								0.00	0	0	
Total For FIFB06								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.52236				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	100.43292				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	100.58354				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	101.61165				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	100.25664				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	102.86875				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	100.24244				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	0.16683	100.00000	0.16562				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	0.16683	100.00000	0.16562				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.67183	100.00000	11.58721				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	11.36261	100.00000	11.28023				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.04495				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	99.82994			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4c On 15/09/2023 Spot Bond				100.00000	0.00000	100.04974			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4d On 15/09/2023 Spot Bond				100.00000	0.00000	100.05292			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			10.27500	96.14582	10.27500	96.06689		1,644,000,000,000.00		160,000,000	40,000,000
Total FRB05 SPOT								1,644,000,000,000.00		160,000,000	40,000,000
Total For FRB05								1,644,000,000,000.00		160,000,000	40,000,000
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.15239			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	101.35994			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	101.26425			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	100.27163			0.00	200,000,000	0
Total FRB12 SPOT									0.00	200,000,000	0
Total For FRB12									0.00	200,000,000	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.40399			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.12500	93.81080	11.12500	96.19867		1,112,500,000,000.00		100,000,000	0
Total FRB14 SPOT								1,112,500,000,000.00		100,000,000	0
Total For FRB14								1,112,500,000,000.00		100,000,000	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.53818			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.90694			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	102.09566			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	102.00697			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			12.32500	102.28823	12.32500	102.18799			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	101.94960			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.97500	102.15944	10.97500	102.07001			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.76881			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.21000	141.62115	2.21000	142.43840			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.57000	119.98017	2.57000	279.85270			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.37500	114.00857	2.37500	121.07569			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.04000	96.24404	3.04000	163.56768			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			3.16000	103.99116	3.16000	205.37937			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	92.57533	3.66500	92.73694			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01 On 30/11/2020 Spot Bond			7.29100	73.13669	7.29100	72.61407			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			9.28900	47.60870	9.28900	46.72019			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			9.54000	46.20755	9.54000	45.30409			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	51.82470	100.00000	51.44897			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	26.29062	100.00000	26.04246			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	33.97083	100.00000	33.46920			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	100.44460			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	99.91605			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	99.92648			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	99.91990			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	99.92006				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	99.92351				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	99.91405				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 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
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	99.92126				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	99.91654				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total 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	99.89862			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	99.90142			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	38.50694	100.09221	45.66256				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	99.92784				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	107.07293				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	99.92138				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	93.96067	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	99.92062				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	99.92698				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	99.92480				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	99.90351				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	99.92601				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	74.77939	13.22500	74.70012				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	99.93000			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	99.92992			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	99.90109			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	99.85484			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			3.60500	106.50098	3.60500	110.06906			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	99.92406			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	99.92406			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	100.67914			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	102.11297			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.92406			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	99.92801			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	99.92954			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				100.00000	0.00000	101.25045				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC171 On 20/09/2020 Spot Bond				100.00000	0.00000	99.91829				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	87.12632				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.48566				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	99.90752				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC181 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
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	99.90760				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	99.92495				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	99.92495				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC191 On 02/04/2017 Spot Bond				100.00000	0.00000	101.77825				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.86316				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/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
FRC19(On 20/06/2024 Spot Bond				100.00000	0.00000	99.92076				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	101.53148				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	101.53148				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	101.10326				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	101.06406	8.75000	100.99277				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	99.92615				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	10.43379	100.00000	10.56509				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	9.65108	100.00000	9.78986				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	98.09383				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	14.28629	100.00000	13.19268				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	99.92239				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	44.18821	100.00000	43.86434				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	100.99982				0.00	0	0
Total FRC212 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 FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.37829	100.00000	10.30305				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	42.82650	100.00000	42.51601				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.99978				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	42.80407	100.00000	42.49373				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.99767				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.95442				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	101.13232				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	101.07268				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			3.02000	136.77981	3.02000	136.64335				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.91517				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.90490				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.90490				0.00	0	0
Total FRC224 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 FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.72090				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	100.16189				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	102.27485				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	99.92087				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	101.94242				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	101.47885				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.88000	130.92539	3.88000	130.78564				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	99.88753				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	101.89880				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	87.29807				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	91.46133				0.00	0	0
Total FRC237 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 FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	87.95363				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	93.37879				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	95.67648				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	86.34299				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	85.98907				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	103.19645				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	92.99280				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	103.16666				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	102.54642				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	88.71238				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	74.90993				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	92.33810				0.00	0	0
Total FRC249 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 FRC249										0.00	0	0
FRC251 On 19/10/2020 Spot Bond				100.00000	0.00000	80.53379				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	100.18321				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	101.31286				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			3.55000	114.00893	3.55000	132.99846				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	99.92025				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			3.60000	106.27664	3.60000	132.66043				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			3.58000	104.31653	3.58000	132.79552				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			2.66000	101.67267	2.66000	138.58096				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.73000	102.62383	2.73000	152.16100				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	101.45101				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	99.92965				0.00	0	0
Total FRC83 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 FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	99.92078				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	99.90888				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	99.91193				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	99.92313				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	99.92321				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	101.59103				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	16.92581	100.00000	16.80310				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	46.30933	100.00000	45.97359				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	88.24940	100.00000	87.61905				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	14.95219	100.00000	14.84261				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	102.21276				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	101.27798				0.00	0	0
Total FRJ18 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 FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.46253				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.47167				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	98.57104				0.00	60,000,000	2,530,000,000
Total FRJ21 SPOT										0.00	60,000,000	2,530,000,000
Total For FRJ21										0.00	60,000,000	2,530,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	100.83796				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	3.33000	100.00000	3.31082				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	3.33000	100.00000	3.31082				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.07800	85.58040	2.07800	114.97917				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.46000	111.23047	2.46000	120.45380				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.33444				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.64626	10.38000	101.56045				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	101.64626	10.38000	101.56045				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			2.60000	108.48106	2.60000	117.66247				0.00	0	0
Total FRS108 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 FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.60000	221.40500	2.60000	221.19188				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			2.57000	118.36781	2.57000	118.25403				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			2.63000	220.52097	2.63000	220.30817				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	92.28837				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			2.86000	116.70886	2.86000	116.59394				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			2.76500	114.58375	2.76500	114.47179				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 31/01/2038 Spot Bond			2.76500	114.58375	2.76500	114.47179				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			2.75000	120.24039	2.75000	216.81570				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			2.80000	215.59133	2.80000	215.38034				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.39000	105.97526	2.39000	105.87496				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.83000	169.48326	2.83000	214.52464				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.04000	94.69032	3.04000	109.38260				0.00	0	0
Total FRS124 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 FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.08000	103.59615	3.08000	162.91656				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			3.49000	88.81115	3.49000	101.63368				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	103.72715	3.07000	163.07905				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	91.04562	100.00000	90.39530				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	162.26996	3.13000	162.10686				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			3.34000	200.70388	3.34000	200.59132				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	82.32076				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			3.42000	89.51715	3.42000	102.79404				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			3.39000	89.89958	3.39000	103.29628				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.20000	91.39125	3.20000	106.54764				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	165.37235	2.94000	165.20866				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			3.11000	206.94179	3.11000	206.73407				0.00	0	0
Total FRS138 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 FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	100.85991				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS140 On 19/09/2016 Spot Bond				100.00000	0.00000	99.93916				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS141 On 03/10/2016 Spot Bond				100.00000	0.00000	105.32466				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.07000	163.24235	3.07000	163.07905				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.07000	163.24235	3.07000	163.07905				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS145 On 31/03/2028 Spot Bond			3.36000	96.15388	3.36000	158.44154				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.16000	113.89432	3.16000	113.91537				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			2.72000	138.54649	2.72000	138.75744				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	74.76600				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	157.16385	3.42000	157.50118				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	156.49186	3.46000	156.87786				0.00	0	0
Total FRS150 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 FRS150										0.00	0	0
FRS15 On 31/01/2025 Spot Bond			3.13000	113.50477	3.13000	114.18008				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			3.43000	156.78067	3.43000	157.34509				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.33000	121.79829	2.33000	284.09896				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			2.22000	122.64248	2.22000	286.07060				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			2.94000	117.23986	2.94000	273.45275				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			2.68000	101.42617	2.68000	139.04216				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	101.24511				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			2.21000	142.57127	2.21000	142.43840				0.00	0	0
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	101.52099				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	101.76650				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	101.10836				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			2.44000	117.72372	2.44000	117.61182				0.00	0	0
Total FRS64 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 FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	57.28708	104.97509	56.85339				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	58.60613	101.07593	58.17717				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	54.75824	100.44759	54.35966				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	57.19227	100.76967	47.78549				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			2.12000	126.19350	2.12000	126.07697				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			2.32000	98.28856	2.32000	121.59605				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.26068				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			2.35000	98.05911	2.35000	121.31190				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	100.49596				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			2.42000	121.11270	2.42000	282.49772				0.00	0	0
Total FRS90 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 FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.96283			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	100.53089			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			7.38000	102.20220	7.38000	102.14130			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			8.60500	102.09745	8.60500	102.02736			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	104.58502	8.86500	104.51069		2,127,600,000,000.00	240,000,000	60,000,000	
Total FRX18 SPOT								2,127,600,000,000.00	240,000,000	60,000,000	
Total For FRX18								2,127,600,000,000.00	240,000,000	60,000,000	
FRX19 On 15/11/2019 Spot Bond			9.45500	99.56627	9.45500	99.49132		0.00	0	3,500,000,000	
Total FRX19 SPOT								0.00	0	3,500,000,000	
Total For FRX19								0.00	0	3,500,000,000	
FRX20 On 01/10/2020 Spot Bond			9.75500	98.43690	9.75500	98.36008		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			10.52000	89.26732	10.52000	89.19314		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	100.72556	10.67000	100.63977		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			11.07000	92.54697	11.07000	92.46528		11,070,000,000,000.00	1,000,000,000	510,000,000	
Total FRX26 SPOT								11,070,000,000,000.00	1,000,000,000	510,000,000	
Total For FRX26								11,070,000,000,000.00	1,000,000,000	510,000,000	
FRX30 On 31/01/2030 Spot Bond			11.21500	93.64822	11.21500	93.56403		0.00	0	0	
Total FRX30 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 FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.29500	90.38103	11.29500	90.29922				0.00	0	20,000,000
Total FRX31 SPOT										0.00	0	20,000,000
Total For FRX31										0.00	0	20,000,000
FRX45 On 14/04/2045 Spot Bond			11.21500	74.00752	11.21500	73.94136				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	99.93654				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	99.93573				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	99.93367				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	99.93043				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	99.92801				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	99.91752				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	100.64387				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.54093				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	100.66425				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	100.68688				0.00	0	0
Total FS2B1 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 FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.70572				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.78854				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	3.79319	100.00000	3.76569				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	0.63639	100.00000	0.63178				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	20.97152	100.00000	26.02435				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	3.51844	100.00000	4.36616				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	0.59030	100.00000	0.73252				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	10.51407	100.00000	10.41483				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	1.87128	100.00000	1.85362				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	0.33305	100.00000	0.32990				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	1.67368	100.00000	1.66141				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.87128	100.00000	1.85362				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	1.87128	100.00000	1.85362				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	1.87128	100.00000	1.85362				0.00	0	0
Total FS5D1U 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 FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	1.87128	100.00000	1.85362				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	101.64159				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			10.11500	101.30876	10.11500	101.22686				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	100.54551				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	100.56103				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	100.56721				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	100.60735				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	100.65669				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.68749				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	100.46712				0.00	0	0
Total GPT37 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 GPT37										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	12.98903	100.00000	12.89487				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	38.88069	100.00000	38.59881				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	16.12731	100.00000	16.01039				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.86743	100.00000	11.78139				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	18.69746	100.00000	18.52288				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	14.15661	100.00000	14.02443				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	1.60927	100.00000	1.59510				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	90.34653	100.00000	89.68059				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	65.22793	100.00000	64.85737				0.00	0	0
Total GRB09U SPOT										0.00	0	0
Total For GRB09U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	32.08144	100.00000	31.32533				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	25.74837	100.00000	25.52154				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	14.25842	100.00000	13.92237				0.00	0	0
Total GRB12U 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 GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	12.87419	100.00000	12.76077				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	6.33708	100.00000	6.18772				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	6.43709	100.00000	6.38038				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	2.81648	100.00000	2.75010				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	3.21936	100.00000	3.19076				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	1.25376	100.00000	1.22363				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	1.60927	100.00000	1.59510				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.25215				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	101.29387				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	101.34564				0.00	0	0
Total GRH1B 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 GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.41751				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	100.22632				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	100.01652				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	100.63867				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	99.84178				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	101.52164				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.86068				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	100.88231				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	100.30849				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	100.10516				0.00	0	0
Total GSIZ16 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 GSI16										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	103.62466				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	101.47337				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	13.61949	100.00000	13.52075				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	100.01635				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	101.09135				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.93065				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	102.96973				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	100.96127				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	101.45973				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	100.83342				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.05052	100.00000	9.97685				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	10.05052	100.00000	9.97685				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	10.66172	100.00000	10.58357				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	10.66172	100.00000	10.58357				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	11.44755	100.00000	11.36365				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	11.44755	100.00000	11.36365				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	12.40802	100.00000	12.31707				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.12187			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	109.56800	10.00000	109.48200			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			9.90500	103.33374	9.90500	103.25144			0.00	0	54,433,300
Total HPF05 SPOT									0.00	0	54,433,300
Total For HPF05									0.00	0	54,433,300
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.78102			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.73968			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.77865			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	101.55046			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			9.27500	105.35139	9.27500	105.27269		14,283,500,000,000.00	1,540,000,000	1,310,000,000	
Total HWAY20 SPOT								14,283,500,000,000.00	1,540,000,000	1,310,000,000	
Total For HWAY20								14,283,500,000,000.00	1,540,000,000	1,310,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	16.56235	100.00000	16.45202		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.21000	122.71956	2.21000	286.25064			0.00	0	12,300,000,000
Total HWAY23 SPOT									0.00	0	12,300,000,000
Total For HWAY23									0.00	0	12,300,000,000
HWAY2 On 07/12/2024 Spot Bond			2.08000	126.61236	2.08000	295.33396			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			2.42000	102.23794	2.42000	102.14125			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			10.75000	91.70254	10.75000	91.62343		126,635,000,000,000.00	11,780,000,000	6,380,000,000	
Total HWAY34 SPOT								126,635,000,000,000.00	11,780,000,000	6,380,000,000	
Total For HWAY34								126,635,000,000,000.00	11,780,000,000	6,380,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.66384	100.00000	12.57948		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			10.76500	91.38546	10.76500	91.30652		3,444,800,000,000.00	320,000,000	80,000,000	
Total HWAY35 SPOT								3,444,800,000,000.00	320,000,000	80,000,000	
Total For HWAY35								3,444,800,000,000.00	320,000,000	80,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.66382	100.00000	12.57946		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	97.35450	100.00000	96.58793		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF05 On 09/10/2016 Spot Bond			100.00000	96.51038	100.00000	95.76029		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	85.78089	100.00000	85.18519		0.00	0	0	
Total HWF06U SPOT								0.00	0	0	
Total For HWF06U								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200		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			1.71000	127.65278	1.71000	127.53903		65,773,098,000,000.00	38,463,800,000	76,826,540,500	
Total I2025 SPOT								65,773,098,000,000.00	38,463,800,000	76,826,540,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025									5,773,098,000,000.00	38,463,800,000	76,826,540,500
I2033 On 28/02/2033 Spot Bond			1.79000	107.45773	1.79000	107.36155			7,965,500,000,000.00	4,450,000,000	47,781,500,000
Total I2033 SPOT									7,965,500,000,000.00	4,450,000,000	47,781,500,000
Total For I2033									7,965,500,000,000.00	4,450,000,000	47,781,500,000
I2038 On 31/01/2038 Spot Bond			1.81000	134.61769	1.84000	133.80708			86,196,882,470,000.00	47,622,587,000	141,071,586,900
Total I2038 SPOT									86,196,882,470,000.00	47,622,587,000	141,071,586,900
Total For I2038									86,196,882,470,000.00	47,622,587,000	141,071,586,900
I2046 On 31/03/2046 Spot Bond			1.89500	133.36773	1.89500	133.24700			126,366,938,000,000.00	66,684,400,000	135,476,714,600
Total I2046 SPOT									126,366,938,000,000.00	66,684,400,000	135,476,714,600
Total For I2046									126,366,938,000,000.00	66,684,400,000	135,476,714,600
I2050 On 31/12/2050 Spot Bond			1.89000	142.70555	1.89000	144.12054			19,048,278,876,480.00	10,078,454,432	64,637,080,158
Total I2050 SPOT									19,048,278,876,480.00	10,078,454,432	64,637,080,158
Total For I2050									19,048,278,876,480.00	10,078,454,432	64,637,080,158
IBL22 On 15/03/2018 Spot Bond			8.77500	104.52469	8.77500	104.45154			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			8.71000	102.68922	8.71000	102.61677			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	101.08485			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			2.20000	99.90186	2.20000	138.96867			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.28000	103.52688	2.28000	141.92659			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	102.01922			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			8.89500	101.65834	8.89500	101.58585			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	100.32799			0.00	0	0
Total IBL42 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 IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200			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			9.60500	96.48181	9.60500	96.40765			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			10.09500	94.76486	10.09500	94.68797			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			9.07500	98.75542	9.07500	98.68360		8,712,000,000,000.00		960,000,000	240,000,000
Total IBL49 SPOT								8,712,000,000,000.00		960,000,000	240,000,000
Total For IBL49								8,712,000,000,000.00		960,000,000	240,000,000
IBL50 On 02/08/2020 Spot Bond			10.08500	100.20090	10.08500	100.11968			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	101.02142			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	100.38705			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			8.04000	102.69751	8.04000	102.63031			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.38500	100.73220	9.38500	100.65610			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	101.14642			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.79910			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			8.54500	102.96195	8.54500	102.89097			0.00	0	0
Total IBL58 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 IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.34500	102.80307	9.34500	102.72571				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			10.57000	101.83855	10.57000	101.75213				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	101.78807				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	101.20905				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.02815				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	100.08391				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	101.17386				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	100.01489				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.01000	136.84964	3.01000	136.71322				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.88814				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	22.29782	100.00000	22.13439				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	100.70284				0.00	0	0
Total IBL73 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 IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.72237				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				103.24720	0.00000	100.55792				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	100.57337				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			10.62000	98.01692	10.62000	97.93427				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			9.17500	105.83695	9.17500	105.75873				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	18.45835	100.00000	18.32453				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	11.37188	100.00000	11.28943				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	101.19376				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	99.88596				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	17.44487	100.00000	17.28021				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	100.68704				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.70956				0.00	0	0
Total IBL86 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 IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.47500	101.49220	9.47500	101.41564			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			10.06500	101.82178	10.06500	101.74031		4,026,000,000,000.00		400,000,000	200,000,000
Total IBL88 SPOT								4,026,000,000,000.00		400,000,000	200,000,000
Total For IBL88								4,026,000,000,000.00		400,000,000	200,000,000
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	100.57604			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	20.02530	100.00000	19.83832			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	96.62028			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	0.02204	100.00000	0.02190			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	101.28608			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.02115			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.27500	94.68212	10.27500	94.60439		10,686,000,000,000.00		1,040,000,000	260,000,000
Total IDCG03 SPOT								10,686,000,000,000.00		1,040,000,000	260,000,000
Total For IDCG03								10,686,000,000,000.00		1,040,000,000	260,000,000
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.50563			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	100.15226			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.95000	93.10623	10.95000	93.02536			0.00	0	0
Total IDCG06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.86050				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			11.77500	97.75765	11.77500	97.61840				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	101.93142	5.00000	101.88993				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	100.84009	5.00000	100.79928				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	101.06028	4.00000	101.02767				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	100.69495	4.00000	100.66227				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	97.33333	100.00000	98.89158				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	97.33333	100.00000	98.83606				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	97.33333	100.00000	98.83606				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	96.60175	9.35000	96.52942				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			8.77500	101.31542	8.77500	101.47267				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	7.40152	100.00000	7.34786				0.00	0	0
Total IKH1D 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 IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	37.59126	100.00000	37.31574				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	41.44888	100.00000	41.14837				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	3.21505	100.00000	3.19683				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.77222	100.00000	10.69327				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	13.20035	100.00000	13.10466				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	14.71279	100.00000	14.60496				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	12.10882	100.00000	12.02861				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	66.89426	100.00000	66.40397				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.47963	100.00000	12.36801				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	21.38294	100.00000	21.22791				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	101.33839				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	98.68766	100.00000	101.57336				0.00	0	0
Total IN317U 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 IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	48.07268	100.00000	51.43327				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	48.07268	100.00000	51.43327				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	57.77540	100.00000	57.35653				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	11.28779	100.00000	11.20594				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	11.59120	100.00000	11.49809				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	61.21723	100.00000	60.31305				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	99.87152				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	99.87425				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.37254	6.50000	101.31941				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	99.92218				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	89.25526				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	109.56800	10.00000	109.48200				0.00	0	0
Total ING211/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 ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	99.87407			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	104.10674			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	101.14738			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	101.75428			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	101.18902			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			12.62500	105.01862	12.62500	104.91271			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	82.39278	100.00000	81.83857			0.00	0	0
Total IP278U SPOT									0.00	0	0
Total For IP278U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.59602			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			8.54000	101.81393	8.54000	101.74416		1,024,800,000,000.00	120,000,000	30,000,000	
Total IPF06 SPOT								1,024,800,000,000.00	120,000,000	30,000,000	
Total For IPF06								1,024,800,000,000.00	120,000,000	30,000,000	
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.82849			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.86639			0.00	0	0
Total IPF08 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 IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.89168			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	101.49580			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	101.52161			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	100.27679			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	99.99986			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	99.99984			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	99.99983			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	99.88511			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	99.88377			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	99.88242			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	101.04041			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			10.52500	96.42661	10.52500	96.34601		38,942,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								38,942,500,000,000.00	3,700,000,000	1,850,000,000	

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 IPL10										18,942,500,000,000.00	3,700,000,000	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.22500	102.85698	9.22500	102.78139				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	43.93629	100.00000	43.64679				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.75424				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	100.96403				0.00	2,000,000,000	1,330,000,000
Total IPL8 SPOT										0.00	2,000,000,000	1,330,000,000
Total For IPL8										0.00	2,000,000,000	1,330,000,000
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.42117				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	100.68623				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	100.30678				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			3.16000	98.96978	3.16000	135.66948				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.06361	2.75000	101.04086				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	154.42181	3.63000	154.26038				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.98017				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.79832				0.00	0	0
Total IV023 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 IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.48472				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	97.87554				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	98.08220				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			3.71000	108.35205	3.71000	109.18303				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			3.71000	108.26172	3.71000	109.18303				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	100.03250				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	100.62200				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	101.17908				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.32500	104.91665	12.32500	104.81329				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	102.31733				0.00	20,000,000	10,000,000
Total IV035 SPOT										0.00	20,000,000	10,000,000
Total For IV035										0.00	20,000,000	10,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.77776				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	15.81835	100.00000	15.70241				0.00	0	0
Total IV057U 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 IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			11.13500	106.13152	11.13500	106.03781				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	102.62899				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	152.90541	3.73000	152.74431				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA624 On 15/06/2016 Spot Bond			7.65000	99.89532	7.65000	99.95810				0.00	0	0
Total IVA624 SPOT										0.00	0	0
Total For IVA624										0.00	0	0
IVA625 On 23/06/2016 Spot Bond			7.65000	99.93716	7.65000	99.79085				0.00	0	0
Total IVA625 SPOT										0.00	0	0
Total For IVA625										0.00	0	0
IVA627 On 07/07/2016 Spot Bond			7.65000	99.64496	7.65000	99.49950				0.00	0	0
Total IVA627 SPOT										0.00	0	0
Total For IVA627										0.00	0	0
IVA630 On 28/07/2016 Spot Bond			7.75000	99.19961	7.75000	99.05356				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			7.80000	98.75488	7.80000	98.60920				0.00	0	0
Total IVA633 SPOT										0.00	0	0
Total For IVA633										0.00	0	0
IVA634 On 25/08/2016 Spot Bond			7.80000	98.60920	7.80000	98.46396				0.00	0	0
Total IVA634 SPOT										0.00	0	0
Total For IVA634										0.00	0	0
IVA635 On 01/09/2016 Spot Bond			7.80000	98.46396	7.80000	98.31915				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	98.31915	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	98.17476	7.80000	98.21597				0.00	0	0
Total IVA637 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 IVA637									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	109.56800	10.00000	109.48200			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	100.41732			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	101.40138			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	101.61180			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	101.62977			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	101.54888			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	101.59797			0.00	0	0
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	101.20053			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	99.93132			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.76505			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.83075			0.00	0	0
Total IVC027 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 IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.25945				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	99.93573				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.91872				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.96186				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.80051				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			9.94500	102.26979	9.94500	102.18801				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	20.66616	100.00000	20.52849				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	16.33037	100.00000	16.21068				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			10.19500	100.49025	10.19500	100.40793				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.22027				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.85085				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	101.08062				0.00	0	0
Total IVC048 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 IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.63883				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	100.35508				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	101.14790				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	100.95502				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	99.75866				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.82862				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	101.14046				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.95465				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	100.79535				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	101.04192				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	100.04689				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	100.17679				0.00	0	0
Total IVC065 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 IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	99.93333				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	101.08458				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	101.50247				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	101.49243				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	101.11463				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	100.64490				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	100.64490				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	2.26479	100.00000	2.25196				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	32.68363	100.00000	32.44668				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	23.92870	100.00000	23.75522				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	3.27072	100.00000	3.25214				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	98.50542	7.80000	98.36048				0.00	0	0
Total IVP635 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 IVP635										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.31094				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.11270				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	100.02229				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	100.28591				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	18.09023	100.00000	17.93758				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	102.79233				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	101.31688				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	101.32152				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.50000	129.27661	9.50000	129.17884				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.96804				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.16053				0.00	0	0
Total LBK05 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 LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.33011			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	99.94108			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	101.24682			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			10.66500	97.64476	10.66500	97.56209		4,585,950,000,000.00	430,000,000	120,000,000	
Total LBK11 SPOT								4,585,950,000,000.00	430,000,000	120,000,000	
Total For LBK11								4,585,950,000,000.00	430,000,000	120,000,000	
LBK12L On 25/02/2020 Spot Bond			9.71000	103.06774	9.71000	102.98723		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	100.00004		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	32.15501	100.00000	34.13095		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	101.10747		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			9.43500	100.79939	9.43500	100.72283		61,516,200,000,000.00	6,520,000,000	3,260,000,000	
Total LGL02 SPOT								61,516,200,000,000.00	6,520,000,000	3,260,000,000	
Total For LGL02								61,516,200,000,000.00	6,520,000,000	3,260,000,000	
LGL03 On 03/04/2018 Spot Bond			9.67500	98.33865	9.67500	98.26251		0.00	0	0	
Total LGL03 SPOT								0.00	0	0	
Total For LGL03								0.00	0	0	
LGL04 On 14/08/2020 Spot Bond			10.71500	98.08589	10.71500	98.00155		12,429,400,000,000.00	1,160,000,000	900,000,000	
Total LGL04 SPOT								12,429,400,000,000.00	1,160,000,000	900,000,000	
Total For LGL04								12,429,400,000,000.00	1,160,000,000	900,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.02714		0.00	0	0	
Total LGL05 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 LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.06508			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	100.17660			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	101.12711			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			13.67500	100.59810	13.67500	100.48968			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			14.66500	100.44691	14.66500	100.33109			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.76450			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	100.69439			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	100.73205			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.77721			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.79456			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	100.08814			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	101.00062			0.00	0	0
Total MAQ081 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 MAQ081									0.00	0	0
MAQ08 On 28/07/2016 Spot Bond				100.00000	0.00000	99.15724			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	95.29604			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	98.57899			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	78.32618	100.00000	77.82516		600,000,000,000,000.00	26,000,000,000	13,000,000,000	
Total MAQ085 SPOT								10,000,000,000,000.00	26,000,000,000	13,000,000,000	
Total For MAQ085								10,000,000,000,000.00	26,000,000,000	13,000,000,000	
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.29607			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	102.31054			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	101.36332			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	101.46075			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	102.40570			0.00	0	0
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	102.08456			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	100.21302			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	100.82072			0.00	0	740,000,000
Total MBF037 SPOT									0.00	0	740,000,000

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 MBF037									0.00	0	740,000,000
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	101.28024			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	100.88790			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	100.85107			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	101.54291			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	100.70509			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	100.24186			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	100.08960			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	100.06750			0.00	400,000,000	200,000,000
Total MBF049 SPOT									0.00	400,000,000	200,000,000
Total For MBF049									0.00	400,000,000	200,000,000
MBF05: On 17/05/2017 Spot Bond				100.00000	0.00000	100.71768			0.00	0	0
Total MBF050 SPOT									0.00	0	0
Total For MBF050									0.00	0	0
MBF05: On 16/05/2019 Spot Bond				100.00000	0.00000	100.75781			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	101.78813			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	97.33684	2.30000	104.30486			0.00	0	0
Total MBLSA2 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 MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	99.05090				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	99.90009				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	44.56826	100.00000	44.24160				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	43.23108	100.00000	42.91423				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	43.30066	100.00000	42.98330				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	41.58923	100.00000	41.28771				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	55.60125	100.00000	55.19814				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	101.15392				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			9.57500	100.27199	9.57500	100.19515				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.62500	99.83995	9.62500	99.76305				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	101.57126	8.91000	101.49872				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	101.69146				0.00	0	0
Total MEFSA3 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 MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.69501			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	103.85092			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			8.71000	101.69829	8.71000	101.62735			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			9.59500	103.71357	9.59500	103.63348			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			10.45000	102.76672	10.45000	102.68047		5,852,000,000,000.00	560,000,000	140,000,000	
Total MEFSB5 SPOT								5,852,000,000,000.00	560,000,000	140,000,000	
Total For MEFSB5								5,852,000,000,000.00	560,000,000	140,000,000	
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	99.93409			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			10.46500	99.41409	10.46500	99.33039			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIIL02 On 31/05/2017 Spot Bond			9.63500	99.71916	9.63500	99.64227			0.00	0	0
Total MIIIL02 SPOT									0.00	0	0
Total For MIIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	99.99995			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.32500	100.99290	10.32500	101.52743		8,260,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								8,260,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								8,260,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.78654			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	98.29318	12.15000	99.25647			0.00	0	0
Total MMIG04 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 MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.60000	103.04395	11.60000	100.53441			24,360,000,000,000.00	2,100,000,000	1,100,000,000
Total MMIG05 SPOT									24,360,000,000,000.00	2,100,000,000	1,100,000,000
Total For MMIG05									24,360,000,000,000.00	2,100,000,000	1,100,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	81.77778	100.00000	81.23620			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			9.33500	99.70185	9.33500	99.62732			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			9.32500	105.20936	9.32500	105.13036			11,091,245,452,500.00	1,189,409,700	396,469,900
Total MTN04 SPOT									11,091,245,452,500.00	1,189,409,700	396,469,900
Total For MTN04									11,091,245,452,500.00	1,189,409,700	396,469,900
MTN05 On 28/09/2016 Spot Bond			100.00000	81.77963	100.00000	81.25539			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	64.74710	100.00000	64.37928			0.00	0	0
Total MTN06U SPOT									0.00	0	0
Total For MTN06U									0.00	0	0
MTN07 On 22/03/2017 Spot Bond			100.00000	66.74730	100.00000	66.26339			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	19.19508	100.00000	19.01189			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	20.57533	100.00000	20.43902			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	8.32863	100.89771	8.26777			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.42854	100.61875	8.36709			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A305										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	99.93287				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	99.93207				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	99.92325				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	110.01476				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	10.73834	100.00000	10.61754				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	11.48653	100.00000	11.36066				0.00	0	0
Total N5G23U 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 N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.65000	89.79770	10.65000	89.72178			11,778,900,000,000.00	1,106,000,000	553,000,000
Total NAM01 SPOT									11,778,900,000,000.00	1,106,000,000	553,000,000
Total For NAM01									11,778,900,000,000.00	1,106,000,000	553,000,000
NAM02 On 29/06/2020 Spot Bond			10.22500	97.73336	10.22500	102.43534			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			8.41500	102.62688	8.41500	102.55652			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.99000	96.78436	9.99000	96.70748			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			10.33500	98.82764	10.33500	98.74649			21,910,200,000,000.00	2,120,000,000	1,060,000,000
Total NBK12A SPOT									21,910,200,000,000.00	2,120,000,000	1,060,000,000
Total For NBK12A									21,910,200,000,000.00	2,120,000,000	1,060,000,000
NBK13 On 19/03/2024 Spot Bond			10.27000	99.59069	10.27000	99.50942			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	100.96008			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			10.13500	96.59241	10.13500	101.17436			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			10.37500	96.47238	10.37500	96.39200			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	101.07906			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			11.11000	94.18992	11.11000	94.10602			38,218,400,000,000.00	3,440,000,000	860,000,000
Total NBK16A SPOT									38,218,400,000,000.00	3,440,000,000	860,000,000
Total For NBK16A									38,218,400,000,000.00	3,440,000,000	860,000,000
NBK16 On 25/07/2016 Spot Bond				100.00000	0.00000	101.18019			0.00	0	0
Total NBK16B 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 NBK16B									0.00	0	0
NBK17, On 22/04/2026 Spot Bond			11.28000	93.78897	11.28000	93.70465			27,523,200,000,000.00	2,440,000,000	1,220,000,000
Total NBK17A SPOT									27,523,200,000,000.00	2,440,000,000	1,220,000,000
Total For NBK17A									27,523,200,000,000.00	2,440,000,000	1,220,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.43909			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			10.09500	97.80555	10.09500	97.72663			7,520,775,000,000.00	745,000,000	745,000,000
Total NBK18A SPOT									7,520,775,000,000.00	745,000,000	745,000,000
Total For NBK18A									7,520,775,000,000.00	745,000,000	745,000,000
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	99.88296			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			10.52500	96.64871	10.52500	96.56749			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.57556			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	96.71200	11.00000	96.62715			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.71626			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	98.71729	11.55000	98.62598			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.78610			0.00	300,000,000	150,000,000
Total NBK21B SPOT									0.00	300,000,000	150,000,000
Total For NBK21B									0.00	300,000,000	150,000,000
NBK22, On 19/11/2022 Spot Bond			9.51500	103.47825	9.51500	103.39986			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.74217			0.00	0	0
Total NBK22B 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 NBK22B									0.00	0	0
NBK23 On 19/11/2025 Spot Bond			11.20000	97.95864	11.20000	97.87165			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.72261			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	97.69349	11.45000	97.60486		22,900,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								22,900,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								22,900,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.91012			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			10.51000	104.29799	10.51000	104.20950			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	102.07556			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	12.02474	100.00000	11.94551			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	101.45123			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	101.57129	11.09000	101.48195			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.40424			0.00	0	0
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	100.71451			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	100.73093			0.00	0	0
Total NBK29B 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 NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.75913			0.00	30,000,000	10,000,000
Total NBK30B SPOT									0.00	30,000,000	10,000,000
Total For NBK30B									0.00	30,000,000	10,000,000
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.77777			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	100.53672			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.92249			0.00	0	101,200,000,000
Total NBK33B SPOT									0.00	0	101,200,000,000
Total For NBK33B									0.00	0	101,200,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.95833			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.97883			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	101.00428			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			9.50500	108.28096	9.50500	108.19903		22,812,000,000,000.00		2,400,000,000	600,000,000
Total NBK3A SPOT								22,812,000,000,000.00		2,400,000,000	600,000,000
Total For NBK3A								22,812,000,000,000.00		2,400,000,000	600,000,000
NBK4 On 28/10/2024 Spot Bond			11.67500	39.74832	11.67500	39.71236			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	101.53193			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.81522			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	99.93144			0.00	0	0
Total NCLN75 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 NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	102.03833				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	99.93674				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.14848				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	99.92795				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	101.67641	10.84500	101.58891				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	99.92836				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	100.58028	10.88000	100.49346				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	99.92795				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	99.93465				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	99.93473				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	99.92721				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	99.92640				0.00	0	0
Total NCLN91 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 NCLN91									0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.37237			0.00	0	300,000,000
Total NCLN92 SPOT									0.00	0	300,000,000
Total For NCLN92									0.00	0	300,000,000
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.63426			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	99.82473			0.00	400,000,000	200,000,000
Total NCLN94 SPOT									0.00	400,000,000	200,000,000
Total For NCLN94									0.00	400,000,000	200,000,000
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.70541			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	101.46790			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	99.42766			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			11.14500	98.70314	11.14500	100.42945			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	99.62507			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.76308			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	101.65389			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	102.26974			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			12.01500	101.25533	12.01500	102.93165		47,819,700,000,000.00		3,980,000,000	1,990,000,000
Total NED20 SPOT								17,819,700,000,000.00		3,980,000,000	1,990,000,000

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 NED20										17,819,700,000,000.00	3,980,000,000	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.52797				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	113.10288	9.44500	113.01782				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	101.06934				0.00	20,000,000	10,000,000
Total NEDT1A SPOT										0.00	20,000,000	10,000,000
Total For NEDT1A										0.00	20,000,000	10,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200				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	101.36560	13.50000	101.25711				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	100.20939				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			2.23000	179.48087	2.23000	179.31358				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			2.57000	104.72163	2.57000	119.25084				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	197.85684	3.45000	197.67122				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.96000	115.80825	2.96000	115.69327				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.22000	159.80969	3.22000	150.50641				0.00	0	0
Total NILB14 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 NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.13000	162.15365	3.13000	162.10686				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			9.51500	103.23624	9.51500	103.15718				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	65.69070	100.00000	65.29704				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			10.14500	101.69498	10.14500	101.66087				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	100.58491				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	100.57479				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.76240				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	100.59794				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	100.56274				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			10.34500	101.70730	10.34500	101.67119				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.59503				0.00	0	0
Total NQ1B15 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 NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.58829			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	100.63335			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			10.54500	101.71963	10.54500	101.68153			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	100.60178			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	100.60516			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	100.66229			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.72951			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	100.61527			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.68268			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			9.39500	106.76665	9.39500	106.68634			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			10.25500	110.82397	10.25500	110.73366		4,922,400,000,000.00	480,000,000	720,000,000	
Total NRA022 SPOT								4,922,400,000,000.00	480,000,000	720,000,000	
Total For NRA022								4,922,400,000,000.00	480,000,000	720,000,000	
NRA02 On 31/05/2023 Spot Bond			2.12500	180.57047	2.12500	180.40365		0.00	0	8,900,000,000	
Total NRA023 SPOT								0.00	0	8,900,000,000	

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 NRA023									0.00	0	8,900,000,000
NRA02: On 30/11/2028 Spot Bond			11.75000	103.88027	11.75000	103.78310			58,985,000,000,000.00	5,020,000,000	2,510,000,000
Total NRA028 SPOT									58,985,000,000,000.00	5,020,000,000	2,510,000,000
Total For NRA028									58,985,000,000,000.00	5,020,000,000	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.72313			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	99.98179			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	100.43260			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	100.39564			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	101.26550			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	100.50080			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.61181			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	19.15034	100.00000	19.01150			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.91480			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			10.66500	96.62184	10.66500	96.54003			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	100.08046			0.00	0	0
Total OML04 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 OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.85500	96.34820	10.85500	99.04958			32,565,000,000,000.00	3,000,000,000	1,500,000,000
Total OML05 SPOT									12,565,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML05									12,565,000,000,000.00	3,000,000,000	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.45000	97.90743	11.45000	97.81860			34,350,000,000,000.00	3,000,000,000	1,500,000,000
Total OML06 SPOT									14,350,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML06									14,350,000,000,000.00	3,000,000,000	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.10000	95.14747	12.10000	96.55924			23,111,000,000,000.00	1,910,000,000	955,000,000
Total OML07 SPOT									23,111,000,000,000.00	1,910,000,000	955,000,000
Total For OML07									23,111,000,000,000.00	1,910,000,000	955,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.03913			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			11.44000	100.50403	11.44000	100.41292			22,880,000,000,000.00	2,000,000,000	1,000,000,000
Total OML09 SPOT									12,880,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML09									12,880,000,000,000.00	2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.00000	99.41142	12.00000	99.31702			22,560,000,000,000.00	1,880,000,000	940,000,000
Total OML10 SPOT									12,560,000,000,000.00	1,880,000,000	940,000,000
Total For OML10									12,560,000,000,000.00	1,880,000,000	940,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	89.90148	100.00000	89.24205			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	109.56800	10.00000	109.48200			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	100.36018			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	100.33729			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	100.22530			0.00	0	0
Total PMM24 SPOT									0.00	0	0
Total For PMM24									0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	100.24138			0.00	0	0
Total PMM25 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 PMM25										0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	101.00154				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	100.52311				0.00	0	0
Total PMM27 SPOT										0.00	0	0
Total For PMM27										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	96.44731				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.89474				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.42500	97.64358	10.42500	102.39863				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	101.18400				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	101.19620				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	101.22330				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	101.33977				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	101.36683				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
R010P On 21/12/2025 Spot Bond			9.01000	43.28038	9.01000	43.24913				0.00	0	0
Total R010P 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 R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			7.39000	104.90220	7.39000	104.83962			684,358,380,000,000.00	363,242,000,000	196,619,400,000
Total R159 SPOT									14,358,380,000,000.00	363,242,000,000	196,619,400,000
Total For R159									14,358,380,000,000.00	363,242,000,000	196,619,400,000
R159P On 15/09/2016 Spot Bond			7.22000	98.30818	7.22000	98.25087			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			9.19000	108.67879	9.10000	109.23492			997,963,483,266,000.00	3,419,800,161,400	1,871,282,403,700
Total R186 SPOT									17,963,483,266,000.00	419,800,161,400	371,282,403,700
Total For R186									17,963,483,266,000.00	419,800,161,400	371,282,403,700
R187P On 21/12/2026 Spot Bond			8.93000	39.94932	8.93000	39.92072			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	36.93126	8.85000	36.90505			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			1.71000	295.68918	1.72000	295.23905			62,198,172,000,000.00	36,373,200,000	23,918,148,100
Total R197 SPOT									12,198,172,000,000.00	36,373,200,000	23,918,148,100
Total For R197									12,198,172,000,000.00	36,373,200,000	23,918,148,100
R202 On 07/12/2033 Spot Bond			1.80000	246.63467	1.80000	246.41329			289,173,589,920,000.00	160,651,994,400	227,397,226,200
Total R202 SPOT									19,173,589,920,000.00	160,651,994,400	227,397,226,200
Total For R202									19,173,589,920,000.00	160,651,994,400	227,397,226,200
R2023 On 28/02/2023 Spot Bond			8.95000	96.39989	8.87000	96.71450			226,194,085,000,000.00	583,932,300,000	731,085,368,600
Total R2023 SPOT									16,194,085,000,000.00	583,932,300,000	731,085,368,600
Total For R2023									16,194,085,000,000.00	583,932,300,000	731,085,368,600
R203 On 15/09/2017 Spot Bond			7.86000	102.60590	7.77500	102.64097			167,072,495,966,000.00	1,675,200,063,100	842,834,645,200
Total R203 SPOT									17,072,495,966,000.00	675,200,063,100	342,834,645,200
Total For R203									17,072,495,966,000.00	675,200,063,100	342,834,645,200
R2030 On 31/01/2030 Spot Bond			9.49500	91.79130	9.49500	91.72115			779,291,587,000,000.00	924,622,600,000	710,673,622,300
Total R2030 SPOT									19,291,587,000,000.00	924,622,600,000	710,673,622,300
Total For R2030									19,291,587,000,000.00	924,622,600,000	710,673,622,300
R2032 On 31/03/2032 Spot Bond			9.61000	90.86823	9.61000	90.79835			899,769,106,000,000.00	926,094,600,000	467,467,021,100
Total R2032 SPOT									19,769,106,000,000.00	926,094,600,000	467,467,021,100
Total For R2032									19,769,106,000,000.00	926,094,600,000	467,467,021,100
R2035 On 28/02/2035 Spot Bond			9.70500	95.58746	9.70500	95.51404			253,956,925,000,000.00	850,485,000,000	486,671,163,400
Total R2035 SPOT									13,956,925,000,000.00	850,485,000,000	486,671,163,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2035									3,956,925,000,000.00	850,485,000,000	486,671,163,400
R2037 On 31/01/2037 Spot Bond			9.77000	92.09552	9.77000	92.02314			143,429,316,564,000.00	935,867,893,200	764,342,874,300
Total R2037 SPOT									13,429,316,564,000.00	935,867,893,200	764,342,874,300
Total For R2037									13,429,316,564,000.00	935,867,893,200	764,342,874,300
R204 On 21/12/2018 Spot Bond			8.26000	99.40138	8.17500	99.52423			092,801,963,710,000.00	1,585,084,983,500	702,129,140,800
Total R204 SPOT									12,801,963,710,000.00	585,084,983,500	702,129,140,800
Total For R204									12,801,963,710,000.00	585,084,983,500	702,129,140,800
R2040 On 31/01/2040 Spot Bond			9.83000	95.89972	9.83000	95.82390			276,854,100,000,000.00	740,270,000,000	495,640,000,000
Total R2040 SPOT									6,854,100,000,000.00	740,270,000,000	495,640,000,000
Total For R2040									6,854,100,000,000.00	740,270,000,000	495,640,000,000
R2044 On 31/01/2044 Spot Bond			9.84500	93.03153	9.84500	92.95787			278,105,615,629,000.00	536,120,428,200	158,783,965,800
Total R2044 SPOT									8,105,615,629,000.00	536,120,428,200	158,783,965,800
Total For R2044									8,105,615,629,000.00	536,120,428,200	158,783,965,800
R2048 On 28/02/2048 Spot Bond			9.84000	92.09756	9.84000	92.02587			330,114,061,856,000.00	1,354,686,388,400	1,070,764,852,700
Total R2048 SPOT									30,114,061,856,000.00	354,686,388,400	1,070,764,852,700
Total For R2048									30,114,061,856,000.00	354,686,388,400	1,070,764,852,700
R207 On 15/01/2020 Spot Bond			8.55000	99.19099	8.46500	99.37409			633,528,208,000,000.00	2,062,400,960,000	1,018,499,954,500
Total R207 SPOT									13,528,208,000,000.00	1,062,400,960,000	1,018,499,954,500
Total For R207									13,528,208,000,000.00	1,062,400,960,000	1,018,499,954,500
R208 On 31/03/2021 Spot Bond			8.70500	93.96427	8.62500	94.19289			180,371,732,118,500.00	480,226,505,700	664,026,230,800
Total R208 SPOT									30,371,732,118,500.00	480,226,505,700	664,026,230,800
Total For R208									30,371,732,118,500.00	480,226,505,700	664,026,230,800
R209 On 31/03/2036 Spot Bond			9.73500	71.02842	9.64500	71.57294			394,871,504,294,000.00	1,992,282,640,400	1,123,565,507,300
Total R209 SPOT									14,871,504,294,000.00	992,282,640,400	123,565,507,300
Total For R209									14,871,504,294,000.00	992,282,640,400	123,565,507,300
R210 On 31/03/2028 Spot Bond			1.71000	187.18786	1.73000	186.64112			133,153,973,910,000.00	77,867,821,000	112,758,815,600
Total R210 SPOT									13,153,973,910,000.00	77,867,821,000	112,758,815,600
Total For R210									13,153,973,910,000.00	77,867,821,000	112,758,815,600
R211 On 31/01/2017 Spot Bond			0.80000	140.27540	0.80000	140.16085			171,635,120,000,000.00	214,543,900,000	118,171,000,000
Total R211 SPOT									1,635,120,000,000.00	214,543,900,000	118,171,000,000
Total For R211									1,635,120,000,000.00	214,543,900,000	118,171,000,000
R212 On 31/01/2022 Spot Bond			1.71000	146.28694	1.71000	146.15660			658,015,866,000,000.00	384,804,600,000	168,476,415,700
Total R212 SPOT									18,015,866,000,000.00	384,804,600,000	168,476,415,700
Total For R212									18,015,866,000,000.00	384,804,600,000	168,476,415,700
R213 On 28/02/2031 Spot Bond			9.62000	81.73043	9.52500	82.30117			555,137,048,026,000.00	1,201,157,697,300	1,544,168,351,800
Total R213 SPOT									15,137,048,026,000.00	201,157,697,300	544,168,351,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R213										5,137,048,026,000.00	201,157,697,300	544,168,351,800
R214 On 28/02/2041 Spot Bond			9.76500	71.70567	9.76500	71.65025				563,396,908,333,000.00	1,491,387,292,200	688,668,039,400
Total R214 SPOT										3,396,908,333,000.00	491,387,292,200	588,668,039,400
Total For R214										3,396,908,333,000.00	491,387,292,200	588,668,039,400
R230C On 15/09/2016 Spot Bond			7.22000	98.30818	7.22000	98.25087				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R329C On 21/06/2016 Spot Bond			7.21000	99.98025	7.21000	99.92105				0.00	0	0
Total R329C SPOT										0.00	0	0
Total For R329C										0.00	0	0
R330C On 21/12/2016 Spot Bond			7.27000	96.47367	7.27000	96.41722				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	92.56964	7.85000	92.51123				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	89.00914	7.90000	88.95263				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	84.98649	8.29000	84.92993				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	81.64324	8.27000	81.58903				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	78.44657	8.25000	78.39461				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	75.36420	8.24000	75.31433				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	71.55266	8.54000	71.50363				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	68.68178	8.52000	68.63482				0.00	0	0
Total R338C 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 R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.65500	65.45027	8.65500	65.40483				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	62.83475	8.62500	62.79128				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	60.34112	8.59500	60.29951				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	57.96313	8.56500	57.92330				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	55.73231	8.52500	55.69419				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	53.60794	8.48500	53.57144				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	48.94548	9.13000	48.90968				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	46.96118	9.09000	46.92697				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	45.07459	9.05000	45.04190				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	43.28038	9.01000	43.24913				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	41.57353	8.97000	41.54364				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	39.94932	8.93000	39.92072				0.00	0	0
Total R350C 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 R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.89000	38.40329	8.89000	38.37592				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	36.93126	8.85000	36.90505				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	102.00923				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	103.36471				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.78750				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	100.18790				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	61.86280	100.00000	61.41430				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	37.68355	100.00000	37.40735				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	56.10859	100.00000	55.70180				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	83.45074	100.00000	82.89809				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	33.97328	100.00000	33.72428				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	42.22091	100.00000	41.88431				0.00	0	0
Total RDF01U 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 RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	10.07790	100.00000	9.99060				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	29.15397	100.00000	28.92154				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	21.13307	100.00000	20.96459				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	13.15105	100.00000	13.04620				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	100.01765				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.82190				0.00	100,000,000	0
Total RDFB04 SPOT										0.00	100,000,000	0
Total For RDFB04										0.00	100,000,000	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.54210				0.00	100,000,000	0
Total RDFB05 SPOT										0.00	100,000,000	0
Total For RDFB05										0.00	100,000,000	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	99.88061				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	101.15708				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	101.65464				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	100.34809				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	99.86864				0.00	0	0
Total RDFC30 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 RDFC30										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	100.34521				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	100.32895				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	100.35417				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	100.63560				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	101.39245				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	100.59501				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	100.04362				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	102.35124				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	28.18157	100.00000	27.97726				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	16.27820	100.00000	16.16018				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	11.43606	100.00000	11.35315				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	9.53612	100.00000	9.46698				0.00	0	0
Total RES04U 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 RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.32630				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	101.07185				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	100.26377				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	101.62060				0.00	100,000,000	0
Total RES27 SPOT										0.00	100,000,000	0
Total For RES27										0.00	100,000,000	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.54941				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	100.25195				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	101.63532				0.00	0	4,800,000,000
Total RES32 SPOT										0.00	0	4,800,000,000
Total For RES32										0.00	0	4,800,000,000
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	93.40604				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.68513				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	88.24564				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	106.26881	12.35000	106.16391				0.00	0	0
Total RP018 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 RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	17.17725	100.00000	17.05271			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	14.11539	100.00000	14.01415			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	95.53806	100.00000	94.79167			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	17.46577	100.00000	17.27515			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	87.70852	100.00000	87.10085			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	101.52110			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	61.54387			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			10.12500	101.02600	10.12500	100.94425		2,430,000,000,000.00		240,000,000	60,000,000
Total RW21 SPOT								2,430,000,000,000.00		240,000,000	60,000,000
Total For RW21								2,430,000,000,000.00		240,000,000	60,000,000
RW23 On 10/12/2023 Spot Bond			10.60000	94.72301	10.60000	94.64284		8,056,000,000,000.00		760,000,000	190,000,000
Total RW23 SPOT								8,056,000,000,000.00		760,000,000	190,000,000
Total For RW23								8,056,000,000,000.00		760,000,000	190,000,000
RW28 On 10/12/2028 Spot Bond			11.07500	94.73212	11.07500	94.64846		5,759,000,000,000.00		520,000,000	130,000,000
Total RW28 SPOT								5,759,000,000,000.00		520,000,000	130,000,000
Total For RW28								5,759,000,000,000.00		520,000,000	130,000,000
SBK12 On 24/11/2016 Spot Bond			8.59000	101.65401	8.59000	101.58484		0.00		0	0
Total SBK12 SPOT								0.00		0	0
Total For SBK12								0.00		0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200		0.00		0	0
Total SBK12/R157 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 SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.93208			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			9.87500	100.20707	9.87500	100.12793			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	101.65086			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	99.57391			0.00	200,000,000	348,000,000
Total SBK16 SPOT									0.00	200,000,000	348,000,000
Total For SBK16									0.00	200,000,000	348,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.26007			0.00	0	311,500,000
Total SBK17 SPOT									0.00	0	311,500,000
Total For SBK17									0.00	0	311,500,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.27914			0.00	0	1,060,000,000
Total SBK18 SPOT									0.00	0	1,060,000,000
Total For SBK18									0.00	0	1,060,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.38889			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	101.58883			0.00	20,000,000	10,000,000
Total SBK20 SPOT									0.00	20,000,000	10,000,000
Total For SBK20									0.00	20,000,000	10,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.16757			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.69693			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			12.47000	96.96435	12.47000	96.86877		49,630,600,000,000.00	0.00	3,980,000,000	1,915,000,000
Total SBK23 SPOT								19,630,600,000,000.00		3,980,000,000	1,915,000,000
Total For SBK23								19,630,600,000,000.00		3,980,000,000	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.14051			0.00	0	0
Total SBK24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK24										0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	101.64692				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			12.36500	101.42534	12.36500	101.32565				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			9.92500	99.13938	9.92500	99.06070			57,168,000,000,000.00	5,760,000,000	2,650,000,000	
Total SBK9 SPOT									57,168,000,000,000.00	5,760,000,000	2,650,000,000	
Total For SBK9									57,168,000,000,000.00	5,760,000,000	2,650,000,000	
SBN33 On 15/09/2017 Spot Bond			9.17500	101.09309	9.17500	101.01918			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	100.37190			0.00	0	0	
Total SBN45 SPOT									0.00	0	0	
Total For SBN45									0.00	0	0	
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.83879			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			8.72500	102.35681	8.72500	102.28558			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	100.29362			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	100.65008			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			10.36500	99.20982	10.36500	99.12768			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	95.31683	11.00000	95.23367			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	100.84260			0.00	0	0	
Total SBS21 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.04094			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	101.15602			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			9.33500	99.47089	9.33500	99.39692		10,455,200,000,000.00	1,120,000,000	380,000,000	
Total SBS25 SPOT								10,455,200,000,000.00	1,120,000,000	380,000,000	
Total For SBS25								10,455,200,000,000.00	1,120,000,000	380,000,000	
SBS26l On 28/02/2017 Spot Bond			100.00000	57.16746	100.00000	56.78665		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			10.77000	100.05384	10.77000	99.96737		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								0.00	0	0	
SBS28 On 23/04/2017 Spot Bond			100.00000	0.00000	101.16158			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			9.48500	98.16433	9.48500	98.08979		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	83.84920	11.01000	83.77597		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	99.13187			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	91.39358	11.20000	91.31197		0.00	0	0	
Total SBS31 SPOT								0.00	0	0	
Total For SBS31								0.00	0	0	
SBS32 On 19/09/2017 Spot Bond			100.00000	0.00000	99.75856			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	99.93374			0.00	0	0	
Total SBS33 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.90000	98.23808	10.90000	98.15312			31,610,000,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									31,610,000,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									31,610,000,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.22870			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	101.10432			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			9.74000	97.85468	9.74000	97.77801			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			10.94000	93.40110	10.94000	93.31915			218,800,000,000.00	20,000,000	10,000,000
Total SBS38 SPOT									218,800,000,000.00	20,000,000	10,000,000
Total For SBS38									218,800,000,000.00	20,000,000	10,000,000
SBS39 On 29/01/2030 Spot Bond			11.77500	89.95080	11.77500	89.86602			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			10.39500	93.51874	10.39500	93.44151			12,058,200,000,000.00	1,160,000,000	580,000,000
Total SBS4 SPOT									12,058,200,000,000.00	1,160,000,000	580,000,000
Total For SBS4									12,058,200,000,000.00	1,160,000,000	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.67180			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			10.51000	98.61319	10.51000	98.53088			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	98.01182	11.18000	97.92493			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	97.77967	11.35000	97.69171			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.77363			0.00	0	0
Total SBS44 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.79513			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			10.39000	104.88471	10.39000	104.79718			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.81152			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			7.74000	105.33030	7.74000	105.26356		11,145,600,000,000.00	1,440,000,000	970,000,000	
Total SBS9 SPOT								11,145,600,000,000.00	1,440,000,000	970,000,000	
Total For SBS9								11,145,600,000,000.00	1,440,000,000	970,000,000	
SBSI11 On 07/12/2023 Spot Bond			3.02000	116.65716	3.02000	272.09190		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			1.77000	138.13201	1.77000	139.33286		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	85.47046	100.00000	84.83739		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			3.35000	200.44299	3.35000	200.32933		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	39.46469	100.00000	39.17857		0.00	0	0	
Total SCM10U SPOT								0.00	0	0	
Total For SCM10U								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	
Total For SF2BU								0.00	0	0	
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2CU SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.34438				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	80.87912	100.00000	80.34934				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				178.25823	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			2.45000	123.81429	2.45000	138.75771				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	101.37254	6.50000	101.31941				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	100.48146				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	103.00464				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			9.27500	99.28779	9.27500	103.57605				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	99.78963	8.75000	104.08234				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	101.05755				0.00	50,000,000	12,500,000
Total SHS06 SPOT										0.00	50,000,000	12,500,000
Total For SHS06										0.00	50,000,000	12,500,000
SHS11U On 19/11/2016 Spot Bond			100.00000	85.98131	100.00000	85.38283				0.00	0	0
Total SHS11U 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 SHS11U										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200				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	100.01754				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	99.99980				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	97.59358	100.00000	96.81698				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	97.35449	100.00000	99.14147				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	85.55057	100.00000	84.96991				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			9.37500	103.67477	9.37500	103.59738				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	101.10540				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.95371				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	102.01914				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			10.52500	97.53136	10.52500	102.34789				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	102.01914				0.00	0	0
Total SHS26 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 SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	102.28758			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29U On 03/12/2018 Spot Bond			100.00000	21.35525	100.00000	21.20042			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			8.64000	103.44869	8.64000	103.37625		19,699,200,000,000.00	2,280,000,000	1,140,000,000	
Total SLI2 SPOT								19,699,200,000,000.00	2,280,000,000	1,140,000,000	
Total For SLI2								19,699,200,000,000.00	2,280,000,000	1,140,000,000	
SLI3 On 15/08/2018 Spot Bond			9.97500	100.57134	9.97500	100.49068		997,500,000,000.00	100,000,000	650,000,000	
Total SLI3 SPOT								997,500,000,000.00	100,000,000	650,000,000	
Total For SLI3								997,500,000,000.00	100,000,000	650,000,000	
SNT01 On 15/09/2017 Spot Bond			9.17500	101.09309	9.17500	101.01918		69,179,500,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								69,179,500,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								69,179,500,000,000.00	7,540,000,000	3,770,000,000	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.75812		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			11.57000	46.48061	11.57000	103.01028		34,710,000,000,000.00	3,000,000,000	1,500,000,000	
Total SNT03 SPOT								34,710,000,000,000.00	3,000,000,000	1,500,000,000	
Total For SNT03								34,710,000,000,000.00	3,000,000,000	1,500,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.60511		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.83027		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	100.59506		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	100.60855		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	100.43289		0.00	0	0	
Total SPDA7 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 SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.44577			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	101.07029			0.00	0	500,000,000
Total SPG001 SPOT									0.00	0	500,000,000
Total For SPG001									0.00	0	500,000,000
SSA01 On 28/06/2016 Spot Bond			8.47500	99.81459	8.47500	104.54797		16,873,725,000,000.00	1,991,000,000	995,500,000	
Total SSA01 SPOT								16,873,725,000,000.00	1,991,000,000	995,500,000	
Total For SSA01								16,873,725,000,000.00	1,991,000,000	995,500,000	
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.49181		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			10.30000	94.47509	10.30000	94.39736		12,360,000,000,000.00	1,200,000,000	4,000,000,000	
Total SSA06 SPOT								12,360,000,000,000.00	1,200,000,000	4,000,000,000	
Total For SSA06								12,360,000,000,000.00	1,200,000,000	4,000,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.41666		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	99.75467		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	101.34569		0.00	0	0	
Total SSN003 SPOT								0.00	0	0	
Total For SSN003								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			10.19500	88.69256	10.19500	88.62030		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			10.19500	88.69256	10.19500	88.62030		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			9.88500	95.35157	9.88500	95.27578		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	99.92899		0.00	0	0	
Total SSN008 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 SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.65500	101.68740	8.65500	101.61718				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.59000	118.72738	2.59000	119.06543				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	96.46051	9.61500	96.38629				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	100.55671	8.50000	100.50410				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			11.12000	96.18579	11.12000	96.10051				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.35252				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.39500	71.11355	11.39500	71.04969				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	97.18450				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.42550				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	99.75871				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	94.95423				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.29201				0.00	0	0
Total SSN029 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 SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				100.00000	0.00000	100.60558				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	100.00000				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	100.38831				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	100.79907				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	91.27166				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	100.67448				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	100.47990				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1291 On 17/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY1297 On 19/07/2016 Spot Bond				100.00000	0.00000	99.33410				0.00	0	0
Total SY1297 SPOT										0.00	0	0
Total For SY1297										0.00	0	0
SY1299 On 28/07/2016 Spot Bond				100.00000	0.00000	99.14037				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SY1303 On 20/06/2016 Spot Bond				100.00000	0.00000	99.93836				0.00	0	0
Total SY1303 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 SY1303										0.00	0	0
SY1304 On 27/06/2016 Spot Bond				100.00000	0.00000	99.41138				0.00	0	0
Total SY1304 SPOT										0.00	0	0
Total For SY1304										0.00	0	0
SY130E On 04/07/2016 Spot Bond				100.00000	0.00000	99.64908				0.00	0	0
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	98.17594				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	80.57395	100.00000	100.00000				0.00	0	0
Total SY1308 SPOT										0.00	0	0
Total For SY1308										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.05000	95.72302	10.05000	95.64612				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	100.60517				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	100.62878				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			10.11500	90.45684	10.11500	99.98902				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	100.59994				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	100.62446				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			10.01500	101.88037	10.01500	104.51202				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	100.57670				0.00	0	0
Total T13A13 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 T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.59994				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	100.62314				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			10.11500	102.24872	10.11500	102.08070				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	100.21473				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	99.95270				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	99.45219				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	101.69296				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.73018				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	100.72503				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	101.14813				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	100.51116				0.00	0	2,488,651,800
Total TFS139 SPOT										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 For TFS139										0.00	0	2,488,651,800
TFS84 On 28/07/2016 Spot Bond			7.84000	103.50517	7.84000	103.43905				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	101.42546				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	101.66302				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	103.30287	7.83000	103.23749				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	101.40751				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	101.44831				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	92.48261	7.39000	103.05612				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	101.40751				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	101.44831				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	92.70391	7.16000	102.96129				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	101.52824				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	101.52172				0.00	0	0
Total TH10B2 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 TH10B2									0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	101.67824			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	101.65705			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	102.29658			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	102.22345			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	101.40588			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	101.45809			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	103.68126	8.73000	103.60827			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	101.21261			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	101.44830			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			9.64500	87.80499	9.64500	100.71623		3,086,400,000,000.00	320,000,000	80,000,000	
Total TH11A6 SPOT								3,086,400,000,000.00	320,000,000	80,000,000	
Total For TH11A6								3,086,400,000,000.00	320,000,000	80,000,000	
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.08980		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	101.44830		0.00	0	0	
Total TH11A8 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 TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.53150				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.51356				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.50703				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	101.67497				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.66845				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.61140				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	102.18279				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	102.18929				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	102.15678				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.59842				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.61529				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			10.06500	99.64530	10.06500	100.53745				0.00	0	0
Total TH12A3 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 TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.60517				0.00	0	143,662,700
Total TH12A4 SPOT										0.00	0	143,662,700
Total For TH12A4										0.00	0	143,662,700
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.62878				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			9.97500	98.97207	9.97500	98.89270				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	100.60180				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	100.62878				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			10.08500	83.59985	10.08500	97.92081				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	100.65911				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	100.65911				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	100.65911				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	100.65911				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	100.71297				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	100.71297				0.00	0	0
Total TH12C2 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 TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.71297				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	100.71230				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	100.93104				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.93104				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	101.08298				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.92703				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	100.58966				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	100.60450				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	100.62870				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			10.21500	97.74584	10.21500	99.98553				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	100.59033				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	100.60518				0.00	0	0
Total TH13A6 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 TH13A6									0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	100.63207			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			10.10500	100.52712	10.10500	101.48100		5,658,800,000,000.00	560,000,000	140,000,000	
Total TH13A8 SPOT								5,658,800,000,000.00	560,000,000	140,000,000	
Total For TH13A8								5,658,800,000,000.00	560,000,000	140,000,000	
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.57670		0.00	0	0	
Total TH13A9 SPOT								0.00	0	0	
Total For TH13A9								0.00	0	0	
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.65900		0.00	0	0	
Total TH13B1 SPOT								0.00	0	0	
Total For TH13B1								0.00	0	0	
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.65968		0.00	0	0	
Total TH13B2 SPOT								0.00	0	0	
Total For TH13B2								0.00	0	0	
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.65954		0.00	0	0	
Total TH13B3 SPOT								0.00	0	0	
Total For TH13B3								0.00	0	0	
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.64631		0.00	0	0	
Total TH13B4 SPOT								0.00	0	0	
Total For TH13B4								0.00	0	0	
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.70610		0.00	0	0	
Total TH13C1 SPOT								0.00	0	0	
Total For TH13C1								0.00	0	0	
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.71148		0.00	0	0	
Total TH13C2 SPOT								0.00	0	0	
Total For TH13C2								0.00	0	0	
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.69258		0.00	0	0	
Total TH13C3 SPOT								0.00	0	0	
Total For TH13C3								0.00	0	0	
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.70578		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	100.92739		0.00	0	0	
Total TH13D1 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 TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.92739				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.92220				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.91241				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	101.44994				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.74352	101.06155	6.69362				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	94.73468	100.00000	94.01699				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	101.47132				0.00	0	0
Total THE9A3 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 THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.44178				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.44994				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.44178				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	101.53151				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.53151				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.53151				0.00	9,200,000,000	4,600,000,000
Total THE9B3 SPOT										0.00	9,200,000,000	4,600,000,000
Total For THE9B3										0.00	9,200,000,000	4,600,000,000
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.66195				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	101.69455				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	101.65380				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	102.30474				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	102.34535				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	102.32911				0.00	0	0
Total THE9D3 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 THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.18500	89.56752	10.18500	89.45917			4,685,100,000,000.00	460,000,000	10,070,000,000
Total TL20 SPOT									4,685,100,000,000.00	460,000,000	10,070,000,000
Total For TL20									4,685,100,000,000.00	460,000,000	10,070,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	14.87679	100.00000	14.79252			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.56800	10.00000	109.48200			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			8.65500	101.68304	8.65500	101.61283			180,542,000,000,000.00	136,400,000,000	38,202,983,200
Total TN17 SPOT									180,542,000,000,000.00	136,400,000,000	38,202,983,200
Total For TN17									180,542,000,000,000.00	136,400,000,000	38,202,983,200
TN20 On 17/09/2020 Spot Bond			9.99500	104.39049	9.99500	104.30752			969,782,866,000,000.00	97,026,800,000	50,036,324,304
Total TN20 SPOT									969,782,866,000,000.00	97,026,800,000	50,036,324,304
Total For TN20									969,782,866,000,000.00	97,026,800,000	50,036,324,304
TN20U On 14/04/2020 Spot Bond			100.00000	4.14669	100.00000	4.11629			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			10.59000	102.35187	10.59000	102.26580			452,512,818,000,000.00	42,730,200,000	5,023,500,000
Total TN23 SPOT									452,512,818,000,000.00	42,730,200,000	5,023,500,000
Total For TN23									452,512,818,000,000.00	42,730,200,000	5,023,500,000
TN25 On 19/08/2025 Spot Bond			11.13000	93.93770	11.13000	93.85388			667,800,000,000,000.00	60,000,000,000	24,900,000,000
Total TN25 SPOT									667,800,000,000,000.00	60,000,000,000	24,900,000,000
Total For TN25									667,800,000,000,000.00	60,000,000,000	24,900,000,000
TN27 On 14/11/2027 Spot Bond			11.12500	86.69709	11.12500	86.62061			262,550,000,000,000.00	23,600,000,000	11,000,000,000
Total TN27 SPOT									262,550,000,000,000.00	23,600,000,000	11,000,000,000
Total For TN27									262,550,000,000,000.00	23,600,000,000	11,000,000,000
TN30 On 09/10/2030 Spot Bond			11.61500	94.34015	11.61500	94.25288			52,267,500,000,000.00	4,500,000,000	1,800,000,000
Total TN30 SPOT									52,267,500,000,000.00	4,500,000,000	1,800,000,000
Total For TN30									52,267,500,000,000.00	4,500,000,000	1,800,000,000
TN40 On 09/10/2040 Spot Bond			11.88500	93.10528	11.88500	93.01721			42,786,000,000,000.00	3,600,000,000	1,300,000,000
Total TN40 SPOT									42,786,000,000,000.00	3,600,000,000	1,300,000,000
Total For TN40									42,786,000,000,000.00	3,600,000,000	1,300,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.44155			0.00	0	45,883,700
Total TNF18 SPOT									0.00	0	45,883,700
Total For TNF18									0.00	0	45,883,700
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.91186			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.79016				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	101.04105				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.79101				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.80830				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.83421				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	109.56800	10.00000	109.48200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.73279				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.72437				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.44725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA05 On 30/11/2020 Spot Bond				100.00000	0.00000	100.43744			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			10.12500	98.35550	10.12500	98.27634			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.72376	10.00000	99.64104			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.73063	9.75000	99.64995			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.73672	100.00000	9.65910			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	100.06692			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	100.07012			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			10.36500	97.71172	10.36500	97.63082		1,243,800,000,000.00	120,000,000	30,000,000	
Total TRA2A3 SPOT								1,243,800,000,000.00	120,000,000	30,000,000	
Total For TRA2A3								1,243,800,000,000.00	120,000,000	30,000,000	
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	100.07529			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	100.08560			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	100.10926			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.06543			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.06905				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.81237	100.00000	7.75573				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	8.31919	100.00000	8.25888				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	100.07106				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	8.62329	100.00000	8.56078				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	100.07147				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.87670	100.00000	8.81235				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	100.08271				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	11.96835	100.00000	11.88158				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	100.10746				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	15.36410	100.00000	15.25270				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	16.22947	100.00000	16.11180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	2.54831	100.00000	2.52983				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	98.80207				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	98.22826				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	97.72534				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	97.43983				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	96.75735				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	96.43744				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	98.99950				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	94.92882				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	94.65019				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	98.37505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP20€ On 02/03/2017 Spot Bond				100.00000	0.00000	94.13960				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP20€ On 16/03/2017 Spot Bond				100.00000	0.00000	93.98965				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	92.93368				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP20€ On 10/11/2016 Spot Bond				100.00000	0.00000	96.83408				0.00	0	0
Total TSP208 SPOT										0.00	0	0
Total For TSP208										0.00	0	0
TSP20€ On 11/05/2017 Spot Bond				100.00000	0.00000	92.63006				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP21€ On 25/05/2017 Spot Bond				100.00000	0.00000	99.50866				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	92.00770				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	16.97949	100.00000	16.85639				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	100.99288				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	100.37297				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	100.52038				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.84321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC165 SPOT										0.00	0	0
Total For TWC165										0.00	0	0
TWC16 On 12/07/2016 Spot Bond				100.00000	0.00000	101.42260				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	101.39082				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	101.41793				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	101.23548				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	100.96171				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC17 On 15/08/2016 Spot Bond				100.00000	0.00000	100.81205				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	100.77010				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	100.53425				0.00	0	0
Total TWC175 SPOT										0.00	0	0
Total For TWC175										0.00	0	0
TWC17 On 23/06/2016 Spot Bond				100.00000	0.00000	100.51596				0.00	0	0
Total TWC176 SPOT										0.00	0	0
Total For TWC176										0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	100.51288				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	100.47062				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	100.37396				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC180 SPOT									0.00	0	0
Total For TWC180									0.00	0	0
TWC18 On 26/08/2016 Spot Bond				100.00000	0.00000	100.38505			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	76.51992	100.00000	100.00000			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		100.00000	100.00000			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	101.38362			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	100.48375			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	101.28499			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	100.45498			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			10.02500	105.64887	10.02500	105.56465		2,406,000,000,000.00	240,000,000	80,000,000	
Total UG21 SPOT								2,406,000,000,000.00	240,000,000	80,000,000	
Total For UG21								2,406,000,000,000.00	240,000,000	80,000,000	
UG26 On 09/03/2026 Spot Bond			11.05000	104.65387	11.05000	104.56214		2,652,000,000,000.00	240,000,000	60,000,000	
Total UG26 SPOT								2,652,000,000,000.00	240,000,000	60,000,000	
Total For UG26								2,652,000,000,000.00	240,000,000	60,000,000	
VJA01L On 20/01/2023 Spot Bond			100.00000	7.72942	100.00000	7.68311		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	8.60385	100.00000	8.54079		0.00	0	0	
Total VJA02U SPOT								0.00	0	0	
Total For VJA02U								0.00	0	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	8.92109	100.00000	8.85569		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.27128	100.00000	9.20333				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	8.82694	100.00000	8.72029				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	7.55448	100.00000	7.50921				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	8.50757	100.00000	8.44522				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	8.69776	100.00000	8.63401				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	9.02880	100.00000	8.96262				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	8.60330	100.00000	8.49935				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	100.99579				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	100.24393				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	101.76695				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	34.05835	100.00000	33.80873				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.95762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.92075				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.94389				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	100.22425				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.98653				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	7.26636	100.00000	7.22282				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	8.24586	100.00000	8.18542				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	10.12539	100.00000	10.05118				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	5.23612	100.00000	5.19774				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.64925	100.00000	8.54475				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	7.09143	100.00000	7.04893				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	8.14959	100.00000	8.08986				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	10.34895	100.00000	10.27310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.99363	100.00000	4.95704				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	8.37456	100.00000	8.27337				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	0.00078	100.00000	0.00077				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			1.34000	251.15625	1.34000	250.94005				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			8.24500	101.22060	8.24500	101.15395		32,980,000,000,000.00		4,000,000,000	2,160,000,000	
Total WSP2 SPOT								32,980,000,000,000.00		4,000,000,000	2,160,000,000	
Total For WSP2								32,980,000,000,000.00		4,000,000,000	2,160,000,000	
WSP3 On 28/05/2019 Spot Bond			8.72500	101.25135	8.72500	101.18089				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			9.09000	100.25922	9.09000	100.18659				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			9.34000	99.23054	9.34000	99.15672				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			8.12000	77.03992	8.12000	76.98995				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	79.86871	100.00000	79.34783				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										3.46e+017	411,020,177,784	486,114,346,314
Total for SPOT :										3.46e+017	411,020,177,784	486,114,346,314

Contract 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									3.46e+017	411,020,178,238	486,115,097,539
Total Options									0.00	0	64,115
Grand Total:									3.46e+017	411,020,178,238	486,115,161,654