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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2016

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			10.30897	80.63916	10.33673	80.45661			7,499,441.88	93	8,789
ES33 On 03/11/2016 Bond Future			10.38403	78.36931	10.41251	78.18447			0.00	0	0
ES33 On 02/02/2017 Bond Future			10.45714	79.91787	10.48652	79.72964			0.00	0	0
Total ES33 Future									7,499,441.88	93	8,789
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			638.91000	0.63891	456,360		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			572.49000	0.57249	389,940		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			506.16000	0.50616	323,610		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			5,497.92000	5.49792	5,682,760		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			5,382.01000	5.38201	5,566,850		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			5,440.00000	5.44000	5,624,840		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			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2017	Bond Future	10.60	Call			720.56000	0.72056	908,790		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Call			783.57000	0.78357	971,800		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			657.47000	0.65747	845,700		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												7,499,441.88	93	8,789
ES42	On	04/08/2016	Bond Future			10.43874	85.24387	10.46141	85.07269			0.00	0	7,270
ES42	On	03/11/2016	Bond Future			10.51170	82.59096	10.53495	82.41765			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			127.65440	127.65440	127.56169	127.56169			0.00	0	2,700
I2025	On	03/11/2016	Bond Future			130.07250	130.07250	129.97969	129.97969			0.00	0	0
Total I2025 Future												0.00	0	2,700
I2025	On	04/08/2016	Bond Future	123.85	Call			3,711.69000	3.71169	3,804,400		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			3,701.69000	3.70169	3,794,400		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			3,691.69000	3.69169	3,784,400		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		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			769.69000	0.76969	862,500		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			759.69000	0.75969	852,500		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			749.69000	0.74969	842,500		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,700
I2033	On	04/08/2016	Bond Future			107.91082	107.91082	107.87395	107.87395			1,618,662.30	15	4,368
I2033	On	03/11/2016	Bond Future			108.93807	108.93807	108.90209	108.90209			0.00	0	0
Total I2033 Future												1,618,662.30	15	4,368
I2033	On	04/08/2016	Bond Future	104.99	Call			2,883.95000	2.88395	2,920,820		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Call			2,873.95000	2.87395	2,910,820		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Call			2,863.95000	2.86395	2,900,820		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			267.91000	0.26791	231,930		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/11/2016	Bond Future	109.18	Put			277.91000	0.27791	241,930		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			257.91000	0.25791	221,930		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												1,618,662.30	15	4,368
I2038	On	04/08/2016	Bond Future			133.73669	133.73669	133.69062	133.69062			8,425,411.47	63	21,342
I2038	On	03/11/2016	Bond Future			136.26998	136.26998	136.22491	136.22491			0.00	0	0
Total I2038 Future												8,425,411.47	63	21,342
I2038	On	04/08/2016	Bond Future	129.30	Call			4,390.62000	4.39062	4,436,690		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			4,380.62000	4.38062	4,426,690		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			4,370.62000	4.37062	4,416,690		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			85.09000	0.08509	40,020		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			95.09000	0.09509	50,020		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			105.09000	0.10509	60,020		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												8,425,411.47	63	21,342
I2046	On	04/08/2016	Bond Future			134.12499	134.12499	134.07815	134.07815			8,181,624.39	61	17,253
I2046	On	03/11/2016	Bond Future			135.16358	135.16358	135.11763	135.11763			0.00	0	0
Total I2046 Future												8,181,624.39	61	17,253
I2046	On	04/08/2016	Bond Future	129.00	Call			5,078.15000	5.07815	5,124,990		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			5,068.15000	5.06815	5,114,990		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			5,058.15000	5.05815	5,104,990		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			1,952.37000	1.95237	1,906,420		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			1,962.37000	1.96237	1,916,420		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			1,972.37000	1.97237	1,926,420		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												8,181,624.39	61	17,253
I2050	On	04/08/2016	Bond Future			142.68981	142.68981	142.47036	142.47036			9,132,147.84	64	21,699
I2050	On	03/11/2016	Bond Future			145.39280	145.39280	145.17122	145.17122			0.00	0	0
Total I2050 Future												9,132,147.84	64	21,699
I2050	On	04/08/2016	Bond Future	139.12	Call			3,350.36000	3.35036	3,569,810		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			3,340.36000	3.34036	3,559,810		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			3,330.36000	3.33036	3,549,810		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			4,348.78000	4.34878	4,127,200		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			4,358.78000	4.35878	4,137,200		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			4,368.78000	4.36878	4,147,200		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												9,132,147.84	64	21,699
R186	On	04/08/2016	Bond Future			8.78833	112.90112	8.82008	112.67192		9.52	179,399,879.68	1,589	96,032
R186	On	03/11/2016	Bond Future			8.82798	115.03283	8.86076	114.80082		9.22	33,244,487.87	289	1,867
R186	On	02/02/2017	Bond Future			8.86051	112.00112	8.89456	111.63133		9.42	0.00	0	0
Total R186 Future												212,644,367.55	1,878	97,899
R186	On	04/08/2016	Bond Future	9.40	Put			35.00000	0.03500	22,420	9.91	0.00	0	3,569
R186	On	04/08/2016	Bond Future	9.25	Put			97.74000	0.09774	68,430	9.82	0.00	0	1,000
R186	On	04/08/2016	Bond Future	10.00	Call			8,081.75000	8.08175	8,310,870	10.12	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			0.13000	0.00013	0,050	10.12	0.00	0	6,500
R186	On	04/08/2016	Bond Future	9.35	Call			3,782.72000	3.78272	3,994,960	9.88	0.00	0	500
R186	On	04/08/2016	Bond Future	9.35	Put			50.01000	0.05001	33,050	9.88	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			4,111.06000	4.11106	4,327,680	9.91	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Put			644.86000	0.64486	530,760	9.61	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Call			5,441.81000	5.44181	5,667,820	10.03	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			7.26000	0.00726	4,070	10.03	0.00	0	4,031
R186	On	04/08/2016	Bond Future	9.20	Call			2,827.31000	2.82731	3,018,980	9.79	0.00	0	0
R186	On	04/08/2016	Bond Future	9.20	Put			133.67000	0.13367	96,140	9.79	0.00	0	2,500
R186	On	04/08/2016	Bond Future	9.25	Call			3,139.26000	3.13926	3,339,150	9.82	0.00	0	0
R186	On	04/08/2016	Bond Future	9.10	Put			239.24000	0.23924	180,930	9.73	0.00	0	2,500
R186	On	04/08/2016	Bond Future	9.30	Call			3,458.30000	3.45830	3,665,000	9.85	0.00	0	500
R186	On	04/08/2016	Bond Future	9.30	Put			70.43000	0.07043	47,930	9.85	0.00	0	0
R186	On	04/08/2016	Bond Future	8.85	Call			1,013.44000	1.01344	1,113,250	9.58	0.00	0	750
R186	On	04/08/2016	Bond Future	8.85	Put			798.03000	0.79803	668,640	9.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2016	Bond Future	8.90	Call			1,218.97000	1.21897	1,334,070	9.61	0.00	0	500
R186	On	04/08/2016	Bond Future	8.49	Put			2,577.66000	2.57766	2,366,110	9.44	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			174.11000	0.17411	193,010	9.44	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			2,514.33000	2.51433	2,304,030	9.44	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			185.47000	0.18547	205,660	9.44	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			2,451.57000	2.45157	2,242,560	9.44	0.00	0	0
R186	On	04/08/2016	Bond Future	9.10	Call			2,232.56000	2.23256	2,403,450	9.73	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			163.26000	0.16326	180,910	9.44	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			2,678.91000	2.67891	2,796,800	9.35	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			1,980.51000	1.98051	1,866,390	9.35	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			6,304.90000	6.30490	6,493,260	9.78	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			516.59000	0.51659	472,940	9.78	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.20	Call			3,698.85000	3.69885	3,843,040	9.48	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			1,335.91000	1.33591	1,248,090	9.48	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			2,640.14000	2.64014	2,756,660	9.34	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			2,011.85000	2.01185	1,896,360	9.34	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			4,661.62000	4.66162	4,825,290	9.60	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			937.54000	0.93754	869,200	9.60	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			6,029.98000	6.02998	6,214,850	9.75	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			570.92000	0.57092	523,780	9.75	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.97	Call			2,718.22000	2.71822	2,837,240	9.35	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			1,949.78000	1.94978	1,836,790	9.35	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			2,761.87000	2.76187	2,901,050	9.45	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			3,420.30000	3.42030	3,322,600	9.45	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			1,695.93000	1.69593	1,662,940	9.80	0.00	0	750
R186	On	02/02/2017	Bond Future	8.79	Call			2,729.37000	2.72937	2,866,740	9.44	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			3,457.74000	3.45774	3,358,160	9.44	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			1,709.29000	1.70929	1,811,490	9.32	0.00	0	750
R186	On	02/02/2017	Bond Future	8.81	Call			2,794.59000	2.79459	2,935,590	9.46	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			3,383.14000	3.38314	3,287,320	9.46	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Call			3,098.41000	3.09841	3,256,210	9.51	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Put			4,995.41000	4.99541	4,858,230	9.32	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			3,060.69000	3.06069	2,982,250	9.51	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			5,127.52000	5.12752	5,327,710	9.80	0.00	0	0
Total R186 Option												0.00	0	37,450
Total For R186												212,644,367.55	1,878	135,349
R197	On	04/08/2016	Bond Future			298.93582	298.93582	299.58160	299.58160			0.00	0	1,600
R197	On	03/11/2016	Bond Future			304.59829	304.59829	305.26044	305.26044			0.00	0	0
Total R197 Future												0.00	0	1,600
R197	On	04/08/2016	Bond Future	293.96	Call			5,621.60000	5.62160	4,975,820		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2016	Bond Future	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			5,611.60000	5.61160	4,965,820		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			5,601.60000	5.60160	4,955,820		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			1,700.44000	1.70044	1,038,290		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			1,690.44000	1.69044	1,028,290		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			1,680.44000	1.68044	1,018,290		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,600
R202	On	04/08/2016	Bond Future			249.63353	249.63353	249.04259	249.04259		8.51	17,723,980.63	71	37,137
R202	On	03/11/2016	Bond Future			254.36212	254.36212	253.76361	253.76361			0.00	0	0
Total R202 Future												17,723,980.63	71	37,137
R202	On	04/08/2016	Bond Future	243.24	Call			6,028.25000	6.02825	6,544,070	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			225.66000	0.22566	150,540	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			6,019.30000	6.01930	6,534,840	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			226.71000	0.22671	151,310	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			6,010.35000	6.01035	6,525,620	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			227.76000	0.22776	152,090	8.91	0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	512,120		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			86.39000	0.08639	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	502,120		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			96.39000	0.09639	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	492,120		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			106.39000	0.10639	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												17,723,980.63	71	37,137
R2023	On	04/08/2016	Bond Future			8.52795	99.58057	8.55968	99.42759		6.97	0.00	0	11,634
R2023	On	03/11/2016	Bond Future			8.56893	97.52984	8.60197	97.37533		6.98	0.00	0	607
R2023	On	02/02/2017	Bond Future			8.60243	99.45681	8.63717	99.29953		6.74	0.00	0	0
Total R2023 Future												0.00	0	12,241
R2023	On	04/08/2016	Bond Future	8.24	Call			104.81000	0.10481	116,840	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			1,659.99000	1.65999	1,519,040	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			112.01000	0.11201	124,860	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			1,618.07000	1.61807	1,477,940	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			119.56000	0.11956	133,360	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			1,576.53000	1.57653	1,437,350	6.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	03/11/2016	Bond Future	9.73	Put			156.59000	0.15659	141,050	7.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			5,291.17000	5.29117	5,430,460	7.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			152.59000	0.15259	137,370	7.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			5,330.87000	5.33087	5,470,480	7.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			148.68000	0.14868	133,780	7.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			5,251.53000	5.25153	5,390,500	7.38	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,509.05000	2.50905	2,623,360	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			1,507.78000	1.50778	1,464,810	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,456.11000	2.45611	2,569,420	6.86	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			1,544.17000	1.54417	1,500,200	6.86	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,482.51000	2.48251	2,596,330	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1,525.89000	1.52589	1,482,430	6.87	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	12,241
R203	On	04/08/2016	Bond Future			7.73225	103.84067	7.76478	103.80688		1.18	0.00	0	57,982
R203	On	03/11/2016	Bond Future			7.73618	101.62969	7.77680	101.59667		0.95	0.00	0	0
R203	On	02/02/2017	Bond Future			7.64920	103.63778	7.70687	103.60442		0.67	0.00	0	0
Total R203 Future												0.00	0	57,982
R203	On	04/08/2016	Bond Future	7.24	Call			1.13000	0.00113	1,580	1.16	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			548.38000	0.54838	515,040	1.16	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			1.27000	0.00127	1,790	1.16	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			538.05000	0.53805	504,780	1.16	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			1.44000	0.00144	2,020	1.16	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			527.75000	0.52775	494,540	1.16	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			873.27000	0.87327	904,670	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			15.08000	0.01508	13,460	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			880.79000	0.88079	912,250	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			14.58000	0.01458	13,020	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			888.33000	0.88833	919,830	1.03	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			14.10000	0.01410	12,580	1.03	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			201.38000	0.20138	220,940	0.68	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			205.35000	0.20535	191,550	0.68	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			204.26000	0.20426	223,970	0.68	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			202.45000	0.20245	188,800	0.68	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			207.47000	0.20747	227,330	0.68	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			199.87000	0.19987	186,370	0.68	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	57,982
R2030	On	04/08/2016	Bond Future			9.18887	91.13122	9.22075	90.90375			0.00	0	27,010
R2030	On	03/11/2016	Bond Future			9.23183	92.85187	9.26456	92.62135			0.00	0	4,760

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Future									0.00	0	31,770
R2030 On 04/08/2016 Bond Future	10.17	Call			6.421.95000	6.42195	6,649,420		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	9.35	Call			597.94000	0.59794	828,460		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.33	Call			458.47000	0.45847	688,990		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.34	Call			528.24000	0.52824	758,760		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	31,770
R2032 On 04/08/2016 Bond Future			9.30424	94.35828	9.33110	94.15335		12.85	0.00	0	11,997
R2032 On 03/11/2016 Bond Future			9.35057	91.98117	9.37810	91.77366		13.14	0.00	0	0
R2032 On 02/02/2017 Bond Future			9.39174	93.79879	9.42011	93.58742		12.90	0.00	0	0
Total R2032 Future									0.00	0	11,997
R2032 On 04/08/2016 Bond Future	8.99	Call			192.39000	0.19239	209,180	12.75	0.00	0	0
R2032 On 04/08/2016 Bond Future	8.99	Put			2,845.40000	2.84540	2,657,260	12.75	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.00	Call			204.32000	0.20432	222,190	12.75	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.00	Put			2,777.96000	2.77796	2,590,900	12.75	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.01	Call			216.81000	0.21681	235,820	12.75	0.00	0	0
R2032 On 04/08/2016 Bond Future	9.01	Put			2,711.19000	2.71119	2,525,270	12.75	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.28	Call			7,007.93000	7.00793	7,194,540	13.91	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.28	Put			574.26000	0.57426	553,360	13.91	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Call			7,064.74000	7.06474	7,250,820	13.91	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.29	Put			563.54000	0.56354	542,110	13.91	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Call			7,121.55000	7.12155	7,307,210	13.91	0.00	0	0
R2032 On 03/11/2016 Bond Future	10.30	Put			552.89000	0.55289	531,040	13.91	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Call			3,886.25000	3.88625	4,037,820	13.10	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			3,221.20000	3.22120	3,161,400	13.10	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			3,925.85000	3.92585	4,078,070	13.11	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Put			3,187.25000	3.18725	3,128,100	13.11	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Call			3,965.92000	3.96592	4,118,780	13.11	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Put			3,153.86000	3.15386	3,095,350	13.11	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	11,997
R2035 On 04/08/2016 Bond Future			9.38373	99.49080	9.40546	99.30816			0.00	0	4,572
R2035 On 03/11/2016 Bond Future			9.43042	96.86774	9.45264	96.68301			0.00	0	0
Total R2035 Future									0.00	0	4,572
R2035 On 04/08/2016 Bond Future	10.35	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
R2035	On	04/08/2016	Bond Future	10.36	Call			7,520.07000	7.52007	7,702,710		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			7,593.92000	7.59392	7,776,560		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			7,446.13000	7.44613	7,628,770		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			1,129.86000	1.12986	1,314,590		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			966.63000	0.96663	1,151,360		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			1,048.30000	1.04830	1,233,030		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	4,572
R2037	On	04/08/2016	Bond Future			9.43875	91.78555	9.46053	91.60307		14.91	0.00	0	40,481
R2037	On	03/11/2016	Bond Future			9.48202	93.51858	9.50427	93.33392		14.63	0.00	0	0
R2037	On	02/02/2017	Bond Future			9.52092	91.10965	9.54380	90.92156		15.07	0.00	0	0
Total R2037 Future												0.00	0	40,481
R2037	On	04/08/2016	Bond Future	9.24	Call			444.36000	0.44436	468,580	14.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			2,318.86000	2.31886	2,160,600	14.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			466.78000	0.46678	492,440	14.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			2,254.98000	2.25498	2,098,160	14.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			490.07000	0.49007	517,410	14.92	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			2,192.10000	2.19210	2,036,960	14.92	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			7,501.37000	7.50137	7,658,010	15.49	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			750.63000	0.75063	722,610	15.49	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			7,381.33000	7.38133	7,539,310	15.49	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			777.46000	0.77746	750,780	15.49	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			7,441.24000	7.44124	7,598,600	15.49	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			763.88000	0.76388	736,580	15.49	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			4,539.69000	4.53969	4,624,870	15.20	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			3,593.77000	3.59377	3,490,860	15.20	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			4,583.72000	4.58372	4,669,510	15.21	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			3,557.12000	3.55712	3,454,820	15.21	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			4,627.68000	4.62768	4,714,080	15.22	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			3,520.52000	3.52052	3,418,830	15.22	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	40,481
R204	On	04/08/2016	Bond Future			7.98434	101.11053	8.01666	101.04210		2.65	0.00	0	33,127
R204	On	03/11/2016	Bond Future			8.01378	103.01958	8.04949	102.95126		2.34	0.00	0	656
R204	On	02/02/2017	Bond Future			8.01542	101.01346	8.05612	100.94409		2.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Future												0.00	0	33,783
R204	On	04/08/2016	Bond Future	7.74	Call			40.96000	0.04096	47,420	2.61	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			628.60000	0.62860	566,630	2.61	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			44.16000	0.04416	51,110	2.61	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			610.49000	0.61049	549,010	2.61	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			47.56000	0.04756	55,080	2.61	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			592.58000	0.59258	531,670	2.61	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			2,219.80000	2.21980	2,284,510	2.49	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			31.80000	0.03180	28,190	2.49	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,237.37000	2.23737	2,302,180	2.49	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			30.78000	0.03078	27,270	2.49	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,254.96000	2.25496	2,319,870	2.49	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			29.79000	0.02979	26,380	2.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			851.91000	0.85191	892,290	2.18	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			471.47000	0.47147	442,480	2.18	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			862.24000	0.86224	902,890	2.18	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			464.85000	0.46485	436,130	2.18	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			872.91000	0.87291	913,840	2.18	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			458.58000	0.45858	430,140	2.18	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	33,783
R2040	On	04/08/2016	Bond Future			9.47868	95.76360	9.50045	95.56785		15.60	0.00	0	3,651
R2040	On	03/11/2016	Bond Future			9.52174	97.57169	9.54397	97.37361		15.31	0.00	0	0
Total R2040 Future												0.00	0	3,651
R2040	On	04/08/2016	Bond Future	9.49	Put			1,296.12000	1.29612	1,156,860	15.60	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,246.41000	1.24641	1,305,210	15.60	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			1,250.45000	1.25045	1,113,500	15.60	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,291.86000	1.29186	1,352,980	15.61	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			1,206.19000	1.20619	1,071,560	15.61	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,202.24000	1.20224	1,258,730	15.60	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			3,924.45000	3.92445	4,016,390	15.48	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			2,639.90000	2.63990	2,533,760	15.48	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			3,973.75000	3.97375	4,066,780	15.49	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			2,602.28000	2.60228	2,497,230	15.49	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			4,023.55000	4.02355	4,117,450	15.50	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			2,565.29000	2.56529	2,461,110	15.50	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	3,651
R2044	On	04/08/2016	Bond Future			9.52355	92.74051	9.54528	92.54389		16.31	0.00	0	19,251
R2044	On	03/11/2016	Bond Future			9.56605	94.49156	9.58824	94.29249		16.03	0.00	0	285

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			9.60448	91.97669	9.62727	91.77393		16.52	0.00	0	0
Total R2044 Future												0.00	0	19,536
R2044	On	04/08/2016	Bond Future	9.49	Put			1,534.13000	1.53413	1,383,400	16.31	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,072.65000	1.07265	1,120,680	16.31	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			1,483.16000	1.48316	1,334,570	16.31	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,114.04000	1.11404	1,164,230	16.32	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			1,433.62000	1.43362	1,287,190	16.32	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,032.54000	1.03254	1,078,430	16.31	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			899.37000	0.89937	878,000	16.85	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			7,922.89000	7.92289	8,100,950	16.86	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			884.13000	0.88413	863,120	16.86	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			7,797.15000	7.79715	7,974,490	16.84	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			914.69000	0.91469	892,960	16.84	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			7,860.04000	7.86004	8,037,740	16.85	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			5,049.35000	5.04935	5,198,700	16.76	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			3,883.58000	3.88358	3,830,170	16.76	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			5,096.78000	5.09678	5,246,970	16.77	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			3,844.21000	3.84421	3,791,640	16.77	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			5,144.14000	5.14414	5,295,160	16.78	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			3,804.91000	3.80491	3,753,170	16.78	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	19,536
R2048	On	04/08/2016	Bond Future			9.51824	96.22595	9.53987	96.02572		16.16	0.00	0	56,369
R2048	On	03/11/2016	Bond Future			9.56234	93.60466	9.58444	93.40187		16.63	0.00	0	1,691
R2048	On	02/02/2017	Bond Future			9.60327	95.45411	9.62596	95.24766		16.37	0.00	0	0
Total R2048 Future												0.00	0	58,060
R2048	On	04/08/2016	Bond Future	9.26	Call			388.52000	0.38852	398,580	16.04	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			3,040.11000	3.04011	2,849,940	16.04	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			349.72000	0.34972	357,920	16.03	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			3,195.95000	3.19595	3,003,920	16.03	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			368.74000	0.36874	377,840	16.03	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			3,117.56000	3.11756	2,926,430	16.03	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			7,732.18000	7.73218	7,909,560	17.43	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			1,009.31000	1.00931	983,900	17.43	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			7,795.26000	7.79526	7,973,320	17.44	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			992.53000	0.99253	967,800	17.44	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			7,858.58000	7.85858	8,037,030	17.45	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			976.14000	0.97614	951,800	17.45	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			5,195.45000	5.19545	5,348,280	16.61	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			3,992.53000	3.99253	3,938,910	16.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/02/2017	Bond Future	9.77	Call			5,243.95000	5.24395	5,397,350	16.62	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			3,952.41000	3.95241	3,899,360	16.62	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			5,292.36000	5.29236	5,446,600	16.63	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			3,912.36000	3.91236	3,860,150	16.63	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	58,060
R207	On	04/08/2016	Bond Future			8.18889	97.74485	8.22095	97.65228		3.97	0.00	0	74,265
R207	On	02/02/2017	Bond Future			8.24058	97.91485	8.27808	97.82032		3.41	0.00	0	0
Total R207 Future												0.00	0	74,265
R207	On	04/08/2016	Bond Future	7.99	Call			91.18000	0.09118	106,810	3.97	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			760.46000	0.76046	683,520	3.97	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			97.31000	0.09731	113,820	3.97	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			737.50000	0.73750	661,440	3.97	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			103.75000	0.10375	121,170	3.97	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			714.85000	0.71485	639,700	3.97	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,628.84000	2.62884	2,707,670	3.61	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			242.39000	0.24239	226,690	3.61	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,987.45000	1.98745	2,055,680	3.54	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			411.46000	0.41146	385,160	3.54	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,588.28000	2.58828	2,666,500	3.60	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			250.70000	0.25070	234,390	3.60	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,608.63000	2.60863	2,687,060	3.61	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			246.61000	0.24661	230,510	3.61	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												0.00	0	74,327
R208	On	04/08/2016	Bond Future			8.33912	96.40875	8.37114	96.29213		5.27	578,452.50	6	48,245
R208	On	03/11/2016	Bond Future			8.37891	94.82649	8.41267	94.70897		5.07	0.00	0	46
R208	On	02/02/2017	Bond Future			8.40668	96.70023	8.44273	96.58066		4.76	0.00	0	0
Total R208 Future												578,452.50	6	48,291
R208	On	04/08/2016	Bond Future	7.99	Call			45.80000	0.04580	51,960	5.22	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			1,445.38000	1.44538	1,334,920	5.22	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			49.39000	0.04939	56,040	5.22	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			1,411.93000	1.41193	1,301,960	5.22	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			53.20000	0.05320	60,370	5.22	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			1,378.71000	1.37871	1,269,260	5.22	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			4,038.25000	4.03825	4,147,190	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			82.33000	0.08233	73,750	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			4,068.92000	4.06892	4,178,060	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			80.00000	0.08000	71,620	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			4,007.62000	4.00762	4,116,360	5.34	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
R208	On	03/11/2016	Bond Future	9.57	Put			84.72000	0.08472	75,940	5.34	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			1,068.45000	1.06845	1,033,520	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,706.14000	1.70614	1,791,190	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			1,055.06000	1.05506	1,020,540	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,725.45000	1.72545	1,811,190	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			1,041.51000	1.04151	1,007,680	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,686.66000	1.68666	1,771,300	4.86	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												578,452.50	6	48,291
R209	On	04/08/2016	Bond Future			9.33311	74.71284	9.35974	74.52643		14.80	0.00	0	55,149
R209	On	03/11/2016	Bond Future			9.37368	72.97303	9.40090	72.78408		15.17	0.00	0	0
R209	On	02/02/2017	Bond Future			9.40960	74.41495	9.43753	74.22255		15.00	0.00	0	0
Total R209 Future												0.00	0	55,149
R209	On	04/08/2016	Bond Future	9.24	Call			560.02000	0.56002	607,140	14.80	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			1,403.97000	1.40397	1,264,680	14.80	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			585.70000	0.58570	634,810	14.80	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			1,358.60000	1.35860	1,221,300	14.80	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			612.11000	0.61211	663,540	14.81	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			1,314.06000	1.31406	1,179,080	14.81	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,969.09000	1.96909	2,101,560	15.11	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			319.76000	0.31976	265,820	15.11	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			2,508.70000	2.50870	2,658,370	15.20	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			189.79000	0.18979	153,050	15.20	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			6,080.88000	6.08088	6,266,110	15.69	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			3.20000	0.00320	2,020	15.69	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			7,928.61000	7.92861	8,114,920	15.69	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			0.18000	0.00018	0,080	15.69	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			1,065.68000	1.06568	1,152,030	14.93	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			785.23000	0.78523	685,170	14.93	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			6,115.55000	6.11555	6,286,560	16.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			579.97000	0.57997	562,030	16.07	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			6,166.14000	6.16614	6,336,630	16.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			569.31000	0.56931	550,850	16.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			6,065.14000	6.06514	6,235,710	16.06	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			590.91000	0.59091	572,530	16.06	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			3,625.52000	3.62552	3,770,360	15.26	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			2,926.28000	2.92628	2,878,720	15.26	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			3,662.23000	3.66223	3,807,640	15.26	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			2,895.30000	2.89530	2,848,310	15.26	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			3,588.98000	3.58898	3,733,460	15.25	0.00	0	0

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	02/02/2017	Bond Future	9.53	Put			2,957.52000	2.95752	2,909,600	15.25	0.00	0	0
Total R209 Option												0.00	0	16,998
Total For R209												0.00	0	72,147
R210	On	04/08/2016	Bond Future			188.87982	188.87982	189.19733	189.19733			3,777,596.40	20	2,571
R210	On	03/11/2016	Bond Future			190.18064	190.18064	190.50694	190.50694			0.00	0	0
Total R210 Future												3,777,596.40	20	2,571
R210	On	04/08/2016	Bond Future	181.50	Call			7,697.33000	7.69733	7,379,820		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			7,687.33000	7.68733	7,369,820		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			7,677.33000	7.67733	7,359,820		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			1,596.94000	1.59694	1,270,640		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			1,586.94000	1.58694	1,260,640		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			1,606.94000	1.60694	1,280,640		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												3,777,596.40	20	2,571
R211	On	04/08/2016	Bond Future			139.85536	139.85536	139.81088	139.81088			0.00	0	60
R211	On	03/11/2016	Bond Future			142.50452	142.50452	142.46110	142.46110			0.00	0	0
Total R211 Future												0.00	0	60
R211	On	04/08/2016	Bond Future	137.07	Call			2,740.88000	2.74088	2,785,360		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			2,730.88000	2.73088	2,775,360		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			2,720.88000	2.72088	2,765,360		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			721.10000	0.72110	764,520		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			711.10000	0.71110	754,520		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			701.10000	0.70110	744,520		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	60
R212	On	04/08/2016	Bond Future			146.14569	146.14569	146.09684	146.09684			0.00	0	4,524
R212	On	03/11/2016	Bond Future			148.91401	148.91401	148.86621	148.86621			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 Future												0.00	0	4,524
R212	On	04/08/2016	Bond Future	142.42	Call			3,676.84000	3.67684	3,725,690		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			3,666.84000	3.66684	3,715,690		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			3,656.84000	3.65684	3,705,690		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			766.21000	0.76621	814,010		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			756.21000	0.75621	804,010		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			746.21000	0.74621	794,010		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,524
R213	On	04/08/2016	Bond Future			9.21829	85.51149	9.24999	85.29248		12.57	0.00	0	43,896
R213	On	03/11/2016	Bond Future			9.26246	83.57555	9.29498	83.35347		12.86	0.00	0	0
R213	On	02/02/2017	Bond Future			9.30271	85.22679	9.33621	85.00067		12.67	0.00	0	0
Total R213 Future												0.00	0	43,896
R213	On	04/08/2016	Bond Future	9.01	Call			298.57000	0.29857	333,890	12.58	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			1,977.22000	1.97722	1,793,530	12.58	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			267.59000	0.26759	299,240	12.57	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			2,088.30000	2.08830	1,900,940	12.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			282.76000	0.28276	316,110	12.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			2,032.40000	2.03240	1,846,740	12.57	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			6,254.90000	6.25490	6,442,940	13.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			521.80000	0.52180	487,760	13.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			6,306.44000	6.30644	6,494,290	13.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			511.85000	0.51185	477,620	13.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			6,358.17000	6.35817	6,545,730	13.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			502.17000	0.50217	467,650	13.64	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			3,404.83000	3.40483	3,516,220	12.78	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			2,976.66000	2.97666	2,861,930	12.78	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			3,440.52000	3.44052	3,552,420	12.79	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			2,945.51000	2.94551	2,831,290	12.79	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			3,476.14000	3.47614	3,589,050	12.79	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			2,914.37000	2.91437	2,801,160	12.79	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	43,896
R214	On	04/08/2016	Bond Future			9.43280	75.01532	9.45434	74.85826		15.60	0.00	0	29,156

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			9.47445	73.13479	9.49643	72.97578		16.03	0.00	0	3,395
R214	On	02/02/2017	Bond Future			9.51281	74.57980	9.53537	74.41782		15.81	0.00	0	0
Total R214 Future												0.00	0	32,551
R214	On	04/08/2016	Bond Future	8.55	Call			1.57000	0.00157	1,470	15.24	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			7,109.18000	7.10918	6,952,020	15.24	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			384.12000	0.38412	405,250	15.60	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			1,972.33000	1.97233	1,836,400	15.60	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			403.88000	0.40388	426,230	15.60	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			1,861.96000	1.86196	1,728,730	15.61	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			513.67000	0.51367	543,980	15.65	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			1,651.56000	1.65156	1,524,810	15.65	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			1,916.72000	1.91672	1,782,010	15.60	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			5,754.93000	5.75493	5,909,460	16.53	0.00	0	5,610
R214	On	04/08/2016	Bond Future	10.30	Put			8.24000	0.00824	5,710	16.53	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			11,607.52000	11.60752	11,764,580	16.53	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000	16.53	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			424.36000	0.42436	448,190	15.61	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			6,344.97000	6.34497	6,481,420	16.98	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			653.77000	0.65377	631,210	16.98	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			6,396.35000	6.39635	6,532,250	16.98	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			642.23000	0.64223	619,120	16.98	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			6,293.67000	6.29367	6,430,670	16.98	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			665.50000	0.66550	643,490	16.98	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			4,012.53000	4.01253	4,138,570	16.21	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			2,988.14000	2.98814	2,952,200	16.21	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			3,935.93000	3.93593	4,060,410	16.19	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			3,051.76000	3.05176	3,014,260	16.19	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			3,974.26000	3.97426	4,099,400	16.20	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			3,019.93000	3.01993	2,983,090	16.20	0.00	0	0
Total R214 Option												0.00	0	13,820
Total For R214												0.00	0	46,371
Total for Bond												269,581,684.96	2,271	823,767
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 04/08/2016 GOVI			517.79200	517.79200	516.89000	516.89000				0.00	0	449
GOVI On 03/11/2016 GOVI			527.67500	527.67500	526.75900	526.75900				0.00	0	137
GOVI On 02/02/2017 GOVI			538.09900	538.09900	537.16500	537.16500				0.00	0	0
Total GOVI Future										0.00	0	586
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			41,000.00000	4.10000	31,980,000			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			41,100.00000	4.11000	32,080,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	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			41,200.00000	4.12000	32,180,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			506,490.00000	50.64900	515,650,000		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			506,390.00000	50.63900	515,550,000		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			506,290.00000	50.62900	515,450,000		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			38,450.00000	3.84500	47,790,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			38,350.00000	3.83500	47,690,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			38,250.00000	3.82500	47,590,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	586
Total for GOVI												0.00	0	586
AL37	On	04/08/2016	Index Future			492.31800	492.31800	491.73400	491.73400			0.00	0	15
AL37	On	03/11/2016	Index Future			501.71500	501.71500	501.12300	501.12300			0.00	0	0
Total AL37 Future												0.00	0	15
Total For AL37												0.00	0	15
AL7T	On	04/08/2016	Index Future			571.53300	571.53300	570.41200	570.41200			0.00	0	11
AL7T	On	03/11/2016	Index Future			582.44200	582.44200	581.30200	581.30200			0.00	0	0
Total AL7T Future												0.00	0	11
Total For AL7T												0.00	0	11
ALBI	On	04/08/2016	Index Future			519.92300	519.92300	519.00500	519.00500			0.00	0	724
ALBI	On	03/11/2016	Index Future			529.84600	529.84600	528.91400	528.91400			0.00	0	20
ALBI	On	02/02/2017	Index Future			540.31300	540.31300	539.36300	539.36300			0.00	0	0
Total ALBI Future												0.00	0	744
Total For ALBI												0.00	0	744
IGOV	On	04/08/2016	Index Future			247.60500	247.60500	247.63000	247.63000			7,428,150.00	3	1,064
IGOV	On	03/11/2016	Index Future			252.34600	252.34600	252.37300	252.37300			0.00	0	24
IGOV	On	02/02/2017	Index Future			257.34600	257.34600	257.37400	257.37400			0.00	0	0
Total IGOV Future												7,428,150.00	3	1,088
Total For IGOV												7,428,150.00	3	1,088
ILBI	On	04/08/2016	Index Future			671.12800	671.12800	671.09100	671.09100			0.00	0	156
ILBI	On	03/11/2016	Index Future			683.93200	683.93200	683.89400	683.89400			0.00	0	0
Total ILBI Future												0.00	0	156

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ILBI										0.00	0	156
Total for Index										7,428,150.00	3	2,014
JIBAR f On 20/07/2016		Jibar Future	7.35000	92.65000	7.35000	92.65000				0.00	0	0
JIBAR f On 17/08/2016		Jibar Future	7.38000	92.62000	7.38000	92.62000				0.00	0	0
JIBAR f On 21/09/2016		Jibar Future	7.40000	92.60000	7.40000	92.60000				0.00	0	10
JIBAR f On 19/10/2016		Jibar Future	7.44000	92.56000	7.44000	92.56000				0.00	0	0
JIBAR f On 16/11/2016		Jibar Future	7.45000	92.55000	7.46000	92.54000				0.00	0	0
JIBAR f On 21/12/2016		Jibar Future	7.49000	92.51000	7.52000	92.48000				0.00	0	0
JIBAR f On 15/02/2017		Jibar Future	7.54000	92.46000	7.58000	92.42000				0.00	0	0
JIBAR f On 15/03/2017		Jibar Future	7.58000	92.42000	7.61000	92.39000				0.00	0	0
JIBAR f On 21/06/2017		Jibar Future	7.65000	92.35000	7.70000	92.30000				0.00	0	0
JIBAR f On 20/09/2017		Jibar Future	7.70000	92.30000	7.75000	92.25000				0.00	0	0
JIBAR f On 20/12/2017		Jibar Future	7.74000	92.26000	7.80000	92.20000				0.00	0	0
JIBAR f On 20/03/2018		Jibar Future	7.80000	92.20000	7.85000	92.15000				0.00	0	0
JIBAR f On 20/06/2018		Jibar Future	7.98000	92.02000	7.98000	92.02000				0.00	0	0
Total Jibar Future										0.00	0	10
Total For JIBAR FUTURE										0.00	0	10
Total for Jibar										0.00	0	10
10Y ST On 17/12/2025		Interest Rate Swap	98.86250	98.86250	99.19519	99.19519				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	95.97702	95.97702	96.32039	96.32039				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	94.76445	94.76445	95.11597	95.11597				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	96.83996	96.83996	97.19296	97.19296				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 19/12/2016		Interest Rate Swap	100.07742	100.07742	100.07620	100.07620				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.04657	100.04657	100.04723	100.04723				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.71191	99.71191	99.71294	99.71294				0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.81495	99.81495	99.82572	99.82572				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017		Interest Rate Swap	100.15752	100.15752	100.17562	100.17562				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.50780	99.50780	99.53425	99.53425				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.24042	99.24042	99.28263	99.28263				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	99.37815	99.37815	99.43992	99.43992				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	98.68640	98.68640	98.85241	98.85241				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	98.06744	98.06744	98.24076	98.24076				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	97.40697	97.40697	97.59070	97.59070				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
5Y STN On 21/09/2021 Interest Rate Swap			97.70634	97.70634	97.90545	97.90545			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 :									277,009,834.96	2,274	826,377
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.72466			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			11.45500	98.22869	11.45500	98.13953			0.00	0	5,000,000,000
Total AA05 SPOT									0.00	0	5,000,000,000
Total For AA05									0.00	0	5,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.16888			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			10.16000	100.12436	10.16000	100.04306			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.59000	10.00000	109.50400			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.49334			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.62088			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			10.06000	97.86441	10.06000	97.78614		6,036,000,000,000.00	600,000,000	910,000,000	
Total AB013 SPOT								6,036,000,000,000.00	600,000,000	910,000,000	
Total For AB013								6,036,000,000,000.00	600,000,000	910,000,000	
AB014L On 19/11/2024 Spot Bond			100.00000	11.11684	100.00000	11.03625		0.00	0	0	
Total AB014U SPOT								0.00	0	0	
Total For AB014U								0.00	0	0	
AB015L On 13/11/2024 Spot Bond			10.84000	101.91374	10.84000	101.82607		0.00	0	0	
Total AB015U SPOT								0.00	0	0	
Total For AB015U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB016L On 05/02/2025 Spot Bond			100.00000	8.61273	100.00000	10.26644				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.36103	11.37000	104.26699				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.11692	100.00000	11.03632				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.65612	11.81000	89.57110				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.23524	100.00000	11.15379				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	15.30893	100.00000	15.19794				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.82445	100.00000	17.74103				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	102.25569				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.35500	102.96543	9.35500	102.88871				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500				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	118.72871	2.78000	279.46618				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.22872				0.00	50,000,000	50,000,000
Total ABFN07 SPOT										0.00	50,000,000	50,000,000
Total For ABFN07										0.00	50,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN0: On 17/03/2020 Spot Bond				100.00000	0.00000	101.36640			0.00	0	5,000,000,000
Total ABFN08 SPOT									0.00	0	5,000,000,000
Total For ABFN08									0.00	0	5,000,000,000
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	100.89377			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.00000	0.00000	98.69543			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	100.18677			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	99.96191			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.71875			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.57082			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.82758			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	101.07591			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	101.58600			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			12.00500	100.67144	12.00500	101.34749			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	99.09978			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.60624				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	101.95689				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			9.07500	103.31179	9.07500	102.20569				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	100.43552				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	27.16228	100.00000	26.96536				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.49568				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	33.38360	100.00000	33.14157				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	98.80285				0.00	2,000,000,000	1,000,000,000
Total ABK5 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABK5										0.00	2,000,000,000	1,000,000,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	24.49081	100.00000	24.31325				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.24563				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.97669				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.12099				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	96.18748				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			5.75000	102.87327	5.75000	139.99171				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			5.75000	98.51235	5.75000	123.26832				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	9.10230	100.00000	9.05223				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			6.25000	90.34400	6.25000	106.05106				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.07448	100.00000	5.04656				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			6.77000	99.31468	6.77000	112.61215				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.07291	100.00000	8.00611				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	86.36960				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.11000	186.39999	2.11000	186.21884				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	187.74538	2.17000	187.56200				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	200.91056	1.82000	200.72004				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN33 On 29/01/2018 Spot Bond			8.75125	88.07464	8.75125	88.02377				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			8.75125	88.07464	8.75125	88.02377				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.03080				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.21548				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.60161				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.10148				0.00	1,600,000,000	400,000,000
Total ABN58 SPOT										0.00	1,600,000,000	400,000,000
Total For ABN58										0.00	1,600,000,000	400,000,000
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	99.68000				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			2.72000	94.52661	2.72000	118.00959				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			2.48000	102.03286	2.48000	175.00250				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			2.43000	114.83276	2.43000	228.88258				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	98.30000				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			10.16000	91.69680	10.16000	91.62315				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	111.51000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.47698				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	106.64000				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	119.46000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.59644	9.63000	106.51430				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	110.57000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.21500	102.75647	10.21500	102.67259				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			9.53500	91.79541	9.53500	91.72535				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.76000	99.35019	10.76000	99.26488			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	100.06000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.98591			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	99.75890			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			8.95500	104.85534	8.95500	104.78049		2,718,738,000,000.00		303,600,000	301,200,000
Total ABS10 SPOT								2,718,738,000,000.00		303,600,000	301,200,000
Total For ABS10								2,718,738,000,000.00		303,600,000	301,200,000
ABS11 On 09/04/2021 Spot Bond			10.01000	100.59309	10.01000	100.51259			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.79000	100.13511	9.79000	100.05712		4,865,630,000,000.00		497,000,000	497,000,000
Total ABS12 SPOT								4,865,630,000,000.00		497,000,000	497,000,000
Total For ABS12								4,865,630,000,000.00		497,000,000	497,000,000
ABS13 On 14/05/2022 Spot Bond			10.24000	99.43701	10.24000	99.35609			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.90000	99.80923	9.90000	99.73064			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			10.17000	100.11114	10.17000	100.03021		5,220,261,000,000.00		513,300,000	171,100,000
Total ABS15 SPOT								5,220,261,000,000.00		513,300,000	171,100,000
Total For ABS15								5,220,261,000,000.00		513,300,000	171,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS16 On 11/11/2025 Spot Bond			11.06000	98.28248	11.06000	98.19626			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			11.06000	99.42926	11.06000	99.34204			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			9.69000	96.49238	9.69000	96.41756		4,441,896,000,000.00		458,400,000	1,032,800,000
Total ABS6 SPOT								4,441,896,000,000.00		458,400,000	1,032,800,000
Total For ABS6								4,441,896,000,000.00		458,400,000	1,032,800,000
ABS7 On 11/09/2026 Spot Bond			11.01000	89.93423	11.01000	89.85570			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.89976	100.00000	11.82136			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	218.23820	2.97000	276.21983			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			2.95000	135.39084	2.95000	138.26648			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			2.25000	139.19903	2.25000	141.85537			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	0.02745	100.00000	0.02724			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	22.82958	100.00000	22.66406			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	81.43042			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	99.72677			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	99.72677				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	99.72541				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	99.72541				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	99.72814				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.84819				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	100.86947				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.87803				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	100.86080				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	100.82230				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			10.00000	100.94381	10.00000	100.86257				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL12C On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL12E On 20/09/2016 Spot Bond				100.00000	0.00000	98.79646			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	224.98654			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.00000	0.00000	225.06894			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.00000	0.00000	100.83943			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.28205			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL13E 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
ACL13E On 30/07/2017 Spot Bond				100.00000	0.00000	100.56909			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	99.85744			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.32481			0.00	28,000,000	638,260,000
Total ACL143 SPOT									0.00	28,000,000	638,260,000
Total For ACL143									0.00	28,000,000	638,260,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.09573				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.84203				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.17139				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.82675				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.79651				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.50310	10.23000	103.41895				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	103.99316				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			10.13500	100.09352	10.13500	100.01244				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	100.82408				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	127.13843	1.75000	127.01857				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	100.81803				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	100.83961				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL177 On 20/06/2019 Spot Bond				100.00000	0.00000	100.79644				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	100.90436				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45236				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.46245				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.17045				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	100.83512				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	100.80889				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.84537				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	100.85658				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	100.85926				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	100.85926				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	100.90863				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.82230				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.90174				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.72626				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.90863				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	104.23693				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.87393				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	100.87393				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	161.02780				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	162.19316				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.77316				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.44336				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	100.78947				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.95480				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	91.66386				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.77997				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	100.77912				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	100.83169				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	101.87678				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	99.90134				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	99.90286				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.82822				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.81528				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.13814				0.00	0	600,000,000
Total ADCB01 SPOT										0.00	0	600,000,000
Total For ADCB01										0.00	0	600,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	32.18201	100.00000	31.94869				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/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
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	99.75227				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	101.52947				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.24582				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	23.84859	100.00000	23.67569				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	93.87755	100.00000	93.16456				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	17.09360	100.00000	16.96968				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	3.72029	100.00000	3.69332				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.09901				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.10221				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.11286				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.09584				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.09691				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	100.12359				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.11827				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.16169				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.14586				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	38.99392	100.00000	38.69303				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	11.57847	100.00000	11.48913				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	11.95819	100.00000	11.82267				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	9.73967	100.00000	9.62929				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			9.65500	100.60238	9.65500	100.52508				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			10.36000	109.01543	10.36000	108.92521				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.90000	97.91979	9.90000	97.84268				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.14960	100.00000	14.05586				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.64000	96.93814	10.64000	96.85625				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			2.73500	178.56204	2.73500	178.37947				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.09554				0.00	3,000,000,000	3,000,000,000
Total ANG010 SPOT										0.00	3,000,000,000	3,000,000,000
Total For ANG010										0.00	3,000,000,000	3,000,000,000
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.63594				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.67634				0.00	0	90,000,000
Total APF02 SPOT										0.00	0	90,000,000
Total For APF02										0.00	0	90,000,000
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.84583				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	39.04457	100.00000	38.76149				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	32.08653	100.00000	31.85391				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	10.10568	100.00000	10.03242				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS127L On 19/02/2019 Spot Bond			100.00000	10.10568	100.00000	10.03242			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	4.26418	100.00000	4.24609			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	0.05137	100.00000	0.05120			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.34753			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.73591			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.79649			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.21362			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01(On 11/04/2017 Spot Bond				100.00000	0.00000	99.61000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	114.95035				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			2.68000	248.34802	2.68000	248.09517				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	99.21460				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03(On 19/09/2017 Spot Bond				100.00000	0.00000	91.39283				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	101.85049				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			2.69500	174.58523	2.69500	220.97404				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04(On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04(On 20/12/2016 Spot Bond				100.00000	0.00000	100.74110				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

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 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	100.67483				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05 On 13/10/2016 Spot Bond				100.00000	0.00000	100.21666				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.09954				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	99.99984				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	99.85339				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	99.75904				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 14/05/2018 Spot Bond				100.00000	0.00000	99.03257				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.00000	0.00000	101.25109				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	100.86419				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06 On 07/02/2020 Spot Bond				100.00000	0.00000	101.85581				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0

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 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	86.84970			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07(On 20/06/2020 Spot Bond				100.00000	0.00000	100.93489			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08(On 20/09/2020 Spot Bond				100.00000	0.00000	100.80485			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.06582			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	100.10075			0.00	0	4,000,000
Total ASN083 SPOT									0.00	0	4,000,000
Total For ASN083									0.00	0	4,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.39175			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08(On 25/09/2018 Spot Bond				100.00000	0.00000	100.62726			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

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 08/10/2018 Spot Bond				100.00000	0.00000	100.34956			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	100.02360			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN09(On 10/11/2020 Spot Bond				100.00000	0.00000	101.87267			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09(On 17/08/2016 Spot Bond				100.00000	0.00000	101.48841			0.00	0	0
Total ASN098 SPOT									0.00	0	0
Total For ASN098									0.00	0	0
ASN09(On 20/12/2020 Spot Bond				100.00000	0.00000	63.33106			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.29887			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.82661			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.15723			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN118 On 21/07/2016 Spot Bond			7.95500	99.91290	7.95500	99.97821				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	99.88545				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	101.04584				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	100.81162				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	101.51481				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	101.51419				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	101.49079				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	101.25927				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	101.24931				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	101.03726				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	72.31713				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0

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 31/01/2022 Spot Bond			2.98000	136.79504	2.98000	136.66988			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN13: On 12/09/2016 Spot Bond				100.00000	0.00000	101.66903			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	73.61634			0.00	0	0
Total ASN141 SPOT									0.00	0	0
Total For ASN141									0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	100.80508			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	100.83947			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	102.04742			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	102.04742			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	102.85255			0.00	0	0
Total ASN148 SPOT									0.00	0	0
Total For ASN148									0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.02500	136.37877	3.02500	136.35736			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15(On 31/05/2021 Spot Bond				100.00000	0.00000	93.47371				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 04/05/2021 Spot Bond				100.00000	0.00000	101.32600				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15(On 31/03/2031 Spot Bond			3.38000	92.44267	3.38000	160.08842				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 14/01/2017 Spot Bond				100.00000	0.00000	100.28491				0.00	0	0
Total ASN158 SPOT										0.00	0	0
Total For ASN158										0.00	0	0
ASN35(On 20/12/2016 Spot Bond			100.00000	74.04947	100.00000	73.61894				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38(On 20/12/2017 Spot Bond			100.00000	41.48386	100.00000	41.18310				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39(On 20/12/2017 Spot Bond			100.00000	41.55705	100.00000	41.25576				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40(On 20/12/2017 Spot Bond			100.00000	41.22770	100.00000	40.92880				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43(On 10/03/2017 Spot Bond			100.00000	61.51768	100.00000	61.07168				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49(On 19/09/2016 Spot Bond			100.00000	88.28232	100.00000	87.65767				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	29.57427	100.00000	29.35986				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	86.41598	100.00000	85.82274				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.45131	100.00000	2.43354				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	21.66007	100.00000	21.50303				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	100.90985				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.59189				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			9.53000	103.57421	9.53000	103.49520				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.34687				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	100.86526				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.50215				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.86000	96.85637	10.86000	96.77244				0.00	0	6,000,000,000
Total BAW19 SPOT										0.00	0	6,000,000,000
Total For BAW19										0.00	0	6,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.47000	98.15267	10.47000	98.07104				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	103.06165	9.30000	102.98530				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.15721				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	33.57250	100.00000	33.32910				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.73717				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			9.50500	103.54714	9.50500	103.46835				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	100.73740				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			12.32517	100.20019	12.32517	99.98653				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.85759	100.00683	10.85759	100.52957				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.85130				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	100.92309				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	100.92309				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			12.44013	99.46231	12.44013	99.57499				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA24 On 30/06/2017 Spot Bond			12.28000	99.97776	12.28000	99.61371				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	100.68025				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.20500	86.75225	12.20500	98.44135				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	100.71055				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			12.00500	84.62357	12.00500	98.14577				0.00	0	100,000,000
Total BAYA32 SPOT										0.00	0	100,000,000
Total For BAYA32										0.00	0	100,000,000
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.69255				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	100.70722				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.70722				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	98.80091				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.70756				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.24257				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.70756				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	100.68736				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.68736				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	100.70767				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.60474				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	100.73496				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	100.75760				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			15.84002	100.92928	15.84002	100.70310				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			14.68659	100.66278	14.68659	100.65019				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	100.89823				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	100.89805				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	100.89814				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	100.92716				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	100.79558				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	69.65649	100.00000	69.25996				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.85838	100.00000	19.71440				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.07335	100.00000	17.94232				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.15639	100.00000	11.07551				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.15639	100.00000	11.07551				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	13.48861	100.00000	13.39082				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.68764	100.00000	11.60291				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC103U On 12/08/2016 Spot Bond			100.00000	99.18137	100.00000	98.41052				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC105U On 02/09/2016 Spot Bond			100.00000	94.09592	100.00000	93.40233				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC107U On 29/07/2016 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total BC107U SPOT										0.00	0	0
Total For BC107U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BC108L On 28/10/2016 Spot Bond			100.00000	98.90110	100.00000	97.82609				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	92.40506	100.00000	91.70854				0.00	0	0
Total BC109U SPOT										0.00	0	0
Total For BC109U										0.00	0	0
BC110L On 15/09/2016 Spot Bond			100.00000	87.52998	100.00000	86.90476				0.00	0	0
Total BC110U SPOT										0.00	0	0
Total For BC110U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.02111				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.35234				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.53539				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	99.93506				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.22458				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	14.75236	100.00000	14.64541				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	14.75236	100.00000	14.64541				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	102.17958	2.08000	193.28714				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.83000	90.70920	8.83000	162.53575				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206 On 02/03/2028 Spot Bond			8.83000	92.02784	8.83000	163.03425			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			9.21500	94.39805	9.21500	94.32837			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			8.75500	99.79502	8.75500	99.72532		5,253,000,000,000.00	600,000,000	300,000,000	
Total BEER02 SPOT								5,253,000,000,000.00	600,000,000	300,000,000	
Total For BEER02								5,253,000,000,000.00	600,000,000	300,000,000	
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.00071	100.00000	9.92821			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.65433	100.00000	8.59159			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.65433	100.00000	8.59159			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.18118	100.00000	9.11462			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00006	100.00000	0.00006			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.28370	100.00000	12.19464			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	16.96675	100.00000	16.84374			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BG22A1 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D: On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y: On 21/07/2016 Spot Bond			100.00000	98.91599	100.00000	99.72678				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	101.93727				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	102.21416				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	101.98101				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	102.11220				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	102.28708				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32D On 30/10/2016 Spot Bond			100.00000	98.64499	100.00000	97.84946				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	98.64499	100.00000	97.84946				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	100.92159				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.93659				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			9.00500	103.01179	9.00500	102.93785				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.01261				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.06139				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	56.41632	100.00000	56.00730				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	56.41632	100.00000	56.00730				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.69994				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.75000	99.48133	11.75000	99.38878				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	102.31622				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			11.64000	89.68049	11.64000	100.12184				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.76000	102.21498	11.76000	103.03282				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.37016				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.20000	102.25246	12.20000	102.84605				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.47099				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.76000	102.45547	11.76000	102.36007				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	102.40241				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			12.14000	104.91220	12.14000	103.63915				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	105.44123				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	103.57534				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.31176				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.27460			0.00	200,000,000	100,000,000
Total BID05 SPOT									0.00	200,000,000	100,000,000
Total For BID05									0.00	200,000,000	100,000,000
BID06 On 30/06/2019 Spot Bond			9.43500	99.13699	9.43500	99.06211			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	99.92100			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.88511			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BSR18U On 17/12/2016 Spot Bond			100.00000	87.04792	100.00000	86.27758			0.00	0	0
Total BSR18U SPOT									0.00	0	0
Total For BSR18U									0.00	0	0
BTC097 On 03/08/2016 Spot Bond				100.00000	0.00000	101.74990			0.00	0	0
Total BTC097 SPOT									0.00	0	0
Total For BTC097									0.00	0	0
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	101.45522			0.00	0	0
Total BTC103 SPOT									0.00	0	0
Total For BTC103									0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	101.30840			0.00	0	0
Total BTC105 SPOT									0.00	0	0
Total For BTC105									0.00	0	0
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	100.55014			0.00	0	0
Total BTC112 SPOT									0.00	0	0
Total For BTC112									0.00	0	0
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	100.39268			0.00	0	0
Total BTC115 SPOT									0.00	0	0
Total For BTC115									0.00	0	0
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	100.06529			0.00	0	0
Total BTC118 SPOT									0.00	0	0
Total For BTC118									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC119 On 05/08/2016 Spot Bond				100.00000	0.00000	99.70671				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC122 On 05/08/2016 Spot Bond				100.00000	0.00000	99.70659				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	98.41175				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	96.49912				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	101.24439				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC128 On 22/08/2016 Spot Bond				100.00000	0.00000	99.35017				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	99.35611				0.00	0	0
Total BTC129 SPOT										0.00	0	0
Total For BTC129										0.00	0	0
BTC130 On 29/08/2016 Spot Bond				100.00000	0.00000	99.20314				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	99.05635				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	100.88093				0.00	0	0
Total BTC132 SPOT										0.00	0	0
Total For BTC132										0.00	0	0
BTC133 On 27/09/2016 Spot Bond				100.00000	0.00000	98.59260				0.00	0	0
Total BTC133 SPOT										0.00	0	0
Total For BTC133										0.00	0	0
BTC134 On 03/10/2016 Spot Bond				100.00000	0.00000	98.45860				0.00	0	0
Total BTC134 SPOT										0.00	0	0
Total For BTC134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BUS011 On 30/09/2016 Spot Bond			100.00000	85.49407	100.00000	84.90445				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.64546				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.66556				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	100.85620				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	101.60721				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	30.77008	100.00000	30.54699				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			10.20500	104.13840	10.20500	104.05350				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	101.75752				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			15.70500	96.65163	15.70500	96.53258				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	104.22338				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			13.50500	101.48498	13.50500	101.37574				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			9.40500	101.74599	9.40500	101.66980				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.41290				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.50500	98.62588	13.50500	98.51971				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	96.12829				0.00	0	110,000,000
Total CBL20 SPOT										0.00	0	110,000,000
Total For CBL20										0.00	0	110,000,000
CBL22 On 06/05/2020 Spot Bond			11.16000	93.79020	11.16000	93.70720				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.74757				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	102.17790				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	102.01465				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.76000	103.66182	10.76000	103.57328				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.73500	109.87226	10.73500	109.77812				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.79000	105.64382	10.79000	105.55287				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.81000	105.90731	10.81000	105.81645				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.52373				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0

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	104.81541			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.57090	10.00000	110.48460			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.21532			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.88779			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	99.91465			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	25.58623	100.00000	25.40073			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	32.07988	100.00000	31.84730			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	29.91512	100.00000	29.69824			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	100.32821			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.79515			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	102.29942			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	102.50068			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
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	100.77950				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.62488				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.61955				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	100.63985				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	100.66357				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.50629				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	101.61386				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	19.40833	100.00000	22.65238				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	100.64530	10.11000	100.56441				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	133.17450	2.76000	133.03785				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	103.29780				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	130.71286	3.14000	133.04550				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	103.26143	8.25000	103.19203				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.95000	139.99041	2.95000	133.49933				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	138.65947	2.40000	132.23567				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	101.12700				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			9.45000	102.04082	9.45000	101.96331				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	100.04671				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0

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				100.00000	0.00000	100.04671				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			9.50000	102.01254	9.50000	101.93472				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			9.50000	102.01254	9.50000	101.93472				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			9.55000	100.72934	9.55000	100.65307				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	100.85682				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	100.93095				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	110.57100	10.00000	110.48500				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	110.57100	10.00000	110.48500				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	101.62661				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	101.50693				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	95.08058	13.50000	94.97826				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN24: On 24/02/2019 Spot Bond			9.35000	103.88962	9.35000	103.81141			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN24: On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	100.93673			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	100.81245			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	100.96947			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	100.96947			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN26: On 26/03/2017 Spot Bond				100.00000	0.00000	100.96947			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26: On 26/03/2017 Spot Bond				100.00000	0.00000	100.78312			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26: On 26/03/2019 Spot Bond			9.93500	102.49200	9.93500	102.41102			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26: On 30/04/2017 Spot Bond				100.00000	0.00000	100.09622			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26: On 20/06/2017 Spot Bond				100.00000	0.00000	102.44567			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	100.96541			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.80508				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.93939				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.46533				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	101.64401				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03315				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	101.51509				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	102.00188				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	101.55617				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	100.80776				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	100.72018				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	101.90483				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292/JIBAR On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/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
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.56349				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.71345				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	100.57980				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	100.90596				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	100.56356				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	100.84723				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.62848				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	165.59276				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	101.54840				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	165.55426				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	164.96157				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	165.44121				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	165.44121				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.84910				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.44000	93.46299	11.44000	93.37827				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.96000	94.91165	11.96000	94.82181				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.60483				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	100.91886				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	101.81263				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	99.92833				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	99.73783				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.00819	8.80500	101.96244				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	99.92769				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	100.85429				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	100.85429				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.86723			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.91706			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	100.87413			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	100.94310			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.60483			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	143.88833			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	99.85291			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.04368			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.60779			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	100.97725			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	100.77912			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	100.89289			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN344 On 28/07/2017 Spot Bond				100.00000	0.00000	99.85419				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN345 On 30/06/2017 Spot Bond				100.00000	0.00000	100.59300				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	99.86224				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	101.31795				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN352 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
CLN353 On 30/04/2018 Spot Bond				100.00000	0.00000	99.75647				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN354 On 24/07/2017 Spot Bond				100.00000	0.00000	99.92873				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.76018				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.62000	103.25101	10.62000	103.16395				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.81833				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	102.30825				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.76000	105.49169	12.76000	105.38536				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	102.39219			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.79000	105.60996	12.79000	105.50211			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	104.71104	10.02000	104.62670			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	102.39219			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	99.89921			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	82.11649			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.80752			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.82218			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.82234			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	100.62671			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			10.16000	102.36499	10.16000	102.28232			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	100.52659			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.89569				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.42229	10.98000	101.33395				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	103.76461	11.00000	103.67407				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.90819				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	99.99983				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			12.55000	101.53132	12.55000	101.43062				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	100.98400				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	100.82206				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	99.89311				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	100.86973				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.52200				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.78786			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	86.06093			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	100.82649			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.22454			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	100.88703			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	101.70773			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	101.75428			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	101.74516			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.82639			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	100.91682			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.56933			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.56933			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.86450			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	83.84233			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	100.83070			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	101.71049			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	100.11782			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	100.90825			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	100.91255			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.11834			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	100.89964			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.06296			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	100.94267			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.12517			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	101.37619	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	100.85779			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	100.98570			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	44.55949	7.01000	45.13829			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	100.99430			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	99.86674			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	101.30710			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.20874			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	101.30710			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	104.47212			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	101.17877			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	100.93440			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	101.81238				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.16592				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	106.10247				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.30239				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.39675				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	101.44791				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	106.84210				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.55749				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	100.90398				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	100.83947				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	99.99869				0.00	5,300,000,000	3,000,000,000
Total CLN438 SPOT										0.00	5,300,000,000	3,000,000,000
Total For CLN438										0.00	5,300,000,000	3,000,000,000
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	102.15632				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	107.67017				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	101.59228				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 07/06/2017 Spot Bond				100.00000	0.00000	100.65198				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	100.61167				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0
CLN44(On 23/05/2021 Spot Bond				100.00000	0.00000	101.66868				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			10.83000	103.77663	10.83000	103.68744				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	99.98962				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	100.55759				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	100.19094				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN44(On 20/09/2017 Spot Bond				100.00000	0.00000	100.55235				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN45(On 20/06/2017 Spot Bond				100.00000	0.00000	100.57098				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN45(On 20/06/2017 Spot Bond				100.00000	0.00000	100.54458				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN45: On 31/01/2022 Spot Bond			3.65000	131.86170	3.65000	131.52581			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	185.64461			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			9.21500	94.39805	9.21500	94.32837			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.83000	36.97229	8.83000	162.53575			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.83000	37.46409	8.83000	163.03425			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.29785			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.36229			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	100.86541			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.81712			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.82667			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.29942			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83530				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	99.92833				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.77143				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.80507				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	98.92884				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.80501				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	100.83501				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.58002				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.19011				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			9.63000	104.51609	9.63000	104.45904				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			9.51000	100.35633	9.51000	100.27992				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.21000	111.31195	10.21000	111.22112				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			10.37000	105.08856	10.37000	105.00197			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			11.07000	103.29238	11.07000	103.20120			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.40000	100.09197	10.40000	100.00883			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.68500	95.38967	10.68500	95.30831			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			11.56000	94.51258	11.56000	94.42555			0.00	0	350,000,000
Total COT02 SPOT									0.00	0	350,000,000
Total For COT02									0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.56000	87.88897	11.56000	87.80805			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	14.26555	100.00000	14.16213			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	12.29338	100.00000	12.20426			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL03L On 12/12/2018 Spot Bond			100.00000	20.68556	100.00000	20.53559			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	94.22271	100.00000	93.51604			0.00	0	0
Total CPL04U SPOT									0.00	0	0
Total For CPL04U									0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	23.12233	100.00000	24.90592			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	23.26868	100.00000	23.09998			0.00	0	0
Total CPL06U SPOT									0.00	0	0
Total For CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.13500	93.41369	12.13500	93.32402			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	30.37536	100.00000	30.15514			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	23.39007	100.00000	23.22049			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	30.99941	100.00000	30.77467			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.53000	100.34645	8.53000	100.27814			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.18634	6.86000	102.13018			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	101.45914			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	101.81721			0.00	0	0
Total DENG59 SPOT									0.00	0	0
Total For DENG59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 27/01/2017 Spot Bond			8.75000	95.76306	8.75000	99.94024			0.00	0	0
Total DENG61 SPOT									0.00	0	0
Total For DENG61									0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.26695			0.00	0	0
Total DENG62 SPOT									0.00	0	0
Total For DENG62									0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.13314			0.00	0	0
Total DENG63 SPOT									0.00	0	0
Total For DENG63									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.04776			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.29117			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	101.91632			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	101.83380			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	44.03631	100.00000	45.31665			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.04191			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	99.89012			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.92155			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	61.84481			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV2021 On 18/06/2021 Spot Bond			9.90000	97.58145	9.90000	97.50419			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.84000	103.23860	9.84000	103.15691		11,681,064,000,000.00	1,187,100,000	412,800,000	
Total DV22 SPOT								11,681,064,000,000.00	1,187,100,000	412,800,000	
Total For DV22								11,681,064,000,000.00	1,187,100,000	412,800,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	18.91875	100.00000	18.79273		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			10.15000	103.36665	10.15000	103.28234		2,283,750,000,000.00	225,000,000	175,000,000	
Total DV23 SPOT								2,283,750,000,000.00	225,000,000	175,000,000	
Total For DV23								2,283,750,000,000.00	225,000,000	175,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.36645	100.00000	14.27075		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			10.03000	102.41923	10.03000	102.33665		177,531,000,000.00	17,700,000	5,900,000	
Total DV24 SPOT								177,531,000,000.00	17,700,000	5,900,000	
Total For DV24								177,531,000,000.00	17,700,000	5,900,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.19291	9.69000	104.11167		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			11.04000	98.06048	11.04000	97.97367		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.36973	10.10000	104.28502		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVC015 On 24/08/2016 Spot Bond				100.00000	0.00000	101.32107		0.00	0	0	
Total DVC015 SPOT								0.00	0	0	
Total For DVC015								0.00	0	0	
DVC017 On 16/09/2016 Spot Bond				100.00000	0.00000	100.78600		0.00	0	0	
Total DVC017 SPOT								0.00	0	0	
Total For DVC017								0.00	0	0	
DVC018 On 24/08/2016 Spot Bond				100.00000	0.00000	101.28299		0.00	0	0	
Total DVC018 SPOT								0.00	0	0	
Total For DVC018								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	101.12011			0.00	0	0
Total DVC019 SPOT									0.00	0	0
Total For DVC019									0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	101.35468			0.00	0	0
Total DVC020 SPOT									0.00	0	0
Total For DVC020									0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	103.34460			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	100.75692			0.00	500,000,000	500,000,000
Total DVC022 SPOT									0.00	500,000,000	500,000,000
Total For DVC022									0.00	500,000,000	500,000,000
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	100.77843			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	102.96014			0.00	0	0
Total DVC024 SPOT									0.00	0	0
Total For DVC024									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.45593			0.00	4,000,000,000	2,000,000,000
Total DVF16 SPOT									0.00	4,000,000,000	2,000,000,000
Total For DVF16									0.00	4,000,000,000	2,000,000,000
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.62381			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.20932			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	101.26612			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.81000	115.33618	8.81000	115.25426		65,194,000,000.00		7,400,000	11,061,200
Total E170 SPOT								65,194,000,000.00		7,400,000	11,061,200
Total For E170								65,194,000,000.00		7,400,000	11,061,200
E170/R On 01/08/2020 Spot Bond			100.00000	16.61398	100.00000	16.50331		0.00		0	0
Total E170/R207 SPOT								0.00		0	0
Total For E170/R207								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ECN20 On 14/03/2020 Spot Bond			9.81000	102.98452	9.81000	102.90415			0.00	0	25,000,000,000
Total ECN20 SPOT									0.00	0	25,000,000,000
Total For ECN20									0.00	0	25,000,000,000
ECN22 On 14/03/2022 Spot Bond			9.96000	102.61034	9.96000	102.52906			0.00	0	25,000,000,000
Total ECN22 SPOT									0.00	0	25,000,000,000
Total For ECN22									0.00	0	25,000,000,000
ECN24 On 14/03/2024 Spot Bond			10.15000	102.52580	10.15000	102.44308			0.00	0	25,000,000,000
Total ECN24 SPOT									0.00	0	25,000,000,000
Total For ECN24									0.00	0	25,000,000,000
ECN32 On 14/03/2032 Spot Bond			2.93000	106.93312	2.93000	106.82225			0.00	0	25,000,000,000
Total ECN32 SPOT									0.00	0	25,000,000,000
Total For ECN32									0.00	0	25,000,000,000
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	102.98382			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	102.04552			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	102.40324			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.34917	100.00000	20.24679			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			2.39000	106.48259	2.39000	106.37657			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	108.94557	2.25000	108.83834			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	02/05/2028	Spot Bond			2.26000	131.59685	2.24000	131.73356			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			2.20000	119.69642	2.20000	119.57934			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			2.24000	118.42405	2.24000	118.30760			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			2.28000	110.49224	2.28000	110.38334			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			2.37000	106.91153	2.37000	106.80526			0.00	0	0
Total EL36 SPOT												0.00	0	0
Total For EL36												0.00	0	0
EL36/I2	On	31/01/2036	Spot Bond			2.25000	108.94557	2.25000	108.83834			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			10.13000	101.30341	10.13000	101.22094			0.00	0	0
Total EMM01 SPOT												0.00	0	0
Total For EMM01												0.00	0	0
EMM02	On	11/03/2021	Spot Bond			10.03000	106.44309	10.03000	106.35820			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			10.61000	99.29138	10.61000	99.20774			0.00	0	0
Total EMM03 SPOT												0.00	0	0
Total For EMM03												0.00	0	0
EMM04	On	16/05/2028	Spot Bond			10.82500	90.72789	10.82500	94.99364			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			11.09000	100.02173	11.09000	100.95567			0.00	0	2,999,999,700
Total EMM05 SPOT												0.00	0	2,999,999,700
Total For EMM05												0.00	0	2,999,999,700
EMM06	On	23/06/2025	Spot Bond			10.71000	98.27682	10.71000	99.23647			0.00	0	0
Total EMM06 SPOT												0.00	0	0
Total For EMM06												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.30500				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	100.92775				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	101.89894				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	101.83583				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.54801				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.23790				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	15.30001	100.00000	15.18909				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	6.26689	100.00000	6.22145				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	101.37487				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	101.83463				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	101.32948				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC23 On 22/08/2016 Spot Bond				100.00000	0.00000	103.36130				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC2: On 22/02/2017 Spot Bond				100.00000	0.00000	101.40807				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2: On 04/11/2016 Spot Bond				100.00000	0.00000	101.76136				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	97.57886				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	96.52907				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			13.00500	96.02194	13.00500	95.92282				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08, On 04/10/2018 Spot Bond				100.00000	0.00000	98.33621				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	22.53459	100.00000	22.37123				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.59254				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	101.66461				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	101.69375				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.75434				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.87203				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500				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	101.60195				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.53726				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.58216				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.53906				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.52109				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	101.60192				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.66289				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.62236			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			8.60500	103.42276	8.60500	103.35136		5,493,432,000,000.00	638,400,000	45,442,700,000	
Total ES18 SPOT								5,493,432,000,000.00	638,400,000	45,442,700,000	
Total For ES18								5,493,432,000,000.00	638,400,000	45,442,700,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.40015	9.25000	102.32428		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			9.28000	103.45619	9.28000	103.37887		0.00	0	5,042,703,700	
Total ES23 SPOT								0.00	0	5,042,703,700	
Total For ES23								0.00	0	5,042,703,700	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.00000	10.00000	99.91961		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			9.69000	91.02630	9.69000	90.95572		14,526,279,000,000.00	1,499,100,000	23,101,900,000	
Total ES26 SPOT								14,526,279,000,000.00	1,499,100,000	23,101,900,000	
Total For ES26								14,526,279,000,000.00	1,499,100,000	23,101,900,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.42731	7.85000	102.36268		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.29500	80.37967	10.32000	80.14905		28,920,714,000,000.00	2,809,200,000	186,896,400,000	
Total ES33 SPOT								28,920,714,000,000.00	2,809,200,000	186,896,400,000	
Total For ES33								28,920,714,000,000.00	2,809,200,000	186,896,400,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.67619	7.50000	102.61457		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			10.44500	84.81818	10.44500	84.74743		0.00	0	52,310,000,000	
Total ES42 SPOT								0.00	0	52,310,000,000	
Total For ES42								0.00	0	52,310,000,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.09128	8.50000	102.02165		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.08050		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.33506			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	24.07740	100.00000	23.65704			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	24.16419	100.00000	23.74231			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	24.27463	100.00000	23.85082			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	24.38508	100.00000	23.95935			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.48977			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.32640			0.00	0	0
Total FIFB05 SPOT									0.00	0	0
Total For FIFB05									0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.39509			0.00	0	0
Total FIFB06 SPOT									0.00	0	0
Total For FIFB06									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.38514			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.31409			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.63431			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.39012			0.00	0	0
Total FIFC23 SPOT									0.00	0	0
Total For FIFC23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.35231				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.06459				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC28 On 10/08/2016 Spot Bond				100.00000	0.00000	103.64709				0.00	0	0
Total FIFC28 SPOT										0.00	0	0
Total For FIFC28										0.00	0	0
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	101.00875				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	0.18161	100.00000	0.18029				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	0.18161	100.00000	0.18029				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	12.70595	100.00000	12.61383				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	12.36932	100.00000	12.27965				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	100.90145				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.79782				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	100.99139				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.05128				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05 On 21/12/2018 Spot Bond			10.10500	97.41869	10.10500	97.34001			0.00	0	20,000,000
Total FRB05 SPOT									0.00	0	20,000,000
Total For FRB05									0.00	0	20,000,000
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.92944			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	99.92806			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.25574			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.19579			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.33819			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.86000	96.29479	10.86000	98.15580			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.55731			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.26255			0.00	400,000,000	400,000,000
Total FRB16 SPOT									0.00	400,000,000	400,000,000
Total For FRB16									0.00	400,000,000	400,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.42585			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	11.36871	100.00000	11.28628			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.28139			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB19 On 14/04/2021 Spot Bond			12.06000	104.39946	12.06000	104.29929			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	100.21605			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			10.80500	103.56583	10.80500	103.47653			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	101.72760			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			2.25000	141.04885	2.25000	141.85537			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	120.27353	2.57000	283.10721			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			2.43500	114.78941	2.43500	120.65038			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			3.39000	93.25257	3.39000	159.93116			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			3.19000	103.89644	3.19000	207.07177			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			3.70500	92.88535	3.70500	93.18928			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.25800	73.72914	7.25800	73.23156			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0: On 28/10/2024 Spot Bond			9.27400	48.06929	9.27400	47.19855			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 10/12/2024 Spot Bond			9.52000	46.68330	9.52000	47.77742			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04: On 15/03/2017 Spot Bond			100.00000	56.41632	100.00000	56.00730			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC05: On 13/10/2018 Spot Bond			100.00000	22.01590	100.00000	21.81034			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06: On 31/12/2017 Spot Bond			100.00000	41.67417	100.00000	41.37203			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.55610			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	100.95172			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.83962			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.91036			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.10014	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.10014	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.90863			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.87155				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.97325				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.89570				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.08047	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(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
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.94468				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0

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 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	101.13636			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	101.10632			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
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	41.92156	100.09221	41.61738			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0

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	100.82400				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	106.25941				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.89300				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	94.03332	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.90165				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.83352				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.85681				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.08493				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.84387				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	75.71051	13.22500	75.63025				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.80255				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.80341				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0

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	101.11536				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.76537				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			3.66500	106.15423	3.66500	109.70477				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.86550				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.86550				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	101.62015				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.60483				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	100.86550				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.82227				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.80587				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	102.28726				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.92288				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.52494				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	99.89246				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.04196				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.04110				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.85696				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.85696				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.44767				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.46811				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.89802				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.10339				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.10339			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	102.01444			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	101.89948	8.75000	101.82760			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.84306			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.35822	100.00000	11.27587			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	10.50615	100.00000	10.42998			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	96.39466			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	15.55204	100.00000	15.43928			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.88269			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	48.14815	100.00000	47.79525			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.88619			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	11.29780	100.00000	11.21589			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	46.62089	100.00000	46.28289			0.00	0	0
Total FRC214 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.88615				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	46.59647	100.00000	46.25864				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.88211				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.79933				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	102.02222				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	101.91426				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			3.06000	136.25792	3.06000	136.11485				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	101.74544				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	101.72554				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	101.72554				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.61471				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	100.98738				0.00	0	0
Total FRC227 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.00000	0.00000	100.82576				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.00000	0.00000	100.64929				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	100.89531				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	100.62934				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			3.92000	130.45398	3.92000	130.30791				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	101.24896				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 26/01/2021 Spot Bond				100.00000	0.00000	99.86070				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC235 On 08/02/2020 Spot Bond				100.00000	0.00000	100.28790				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				100.00000	0.00000	101.08791				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	100.95081				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	102.73761				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	103.94070				0.00	0	0
Total FRC240 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	99.72532				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	99.28093				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.10032				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	103.09494				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.09876				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.06813				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	100.69578				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	86.71215				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.93351				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	80.79123				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.11687				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	99.85275				0.00	0	0
Total FRC61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.59000	114.18350	3.59000	134.40303				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.90506				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			3.64000	106.43845	3.64000	134.06787				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			3.62000	104.47157	3.62000	134.20183				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			3.41000	101.54922	3.41000	139.67033				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.48000	102.77149	3.48000	153.76893				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	102.45488				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.80503				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.89993				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.02735				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.99466				0.00	0	0
Total FRC87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.87683				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.87597				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	102.71986				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	21.12918	100.00000	20.97599				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	58.68653	100.00000	58.26105				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	96.33508	100.00000	95.58442				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	14.93738	100.00000	14.82908				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.90043				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	102.11668				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.19187				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.29252				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	99.73391				0.00	0	500,000,000
Total FRJ21 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ21									0.00	0	500,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.73983			0.00	720,000,000	360,000,000
Total FRJ25 SPOT									0.00	720,000,000	360,000,000
Total For FRJ25									0.00	720,000,000	360,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	3.56214	100.00000	3.54163			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	3.56214	100.00000	3.54163			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			2.14300	85.34181	2.14300	114.21989			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			2.49000	110.66133	2.49000	119.83128			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.02140			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	100.05571	10.38000	99.97185			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.05571	10.38000	99.97185			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			2.63000	107.91311	2.63000	117.04042			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.63000	223.10907	2.63000	222.88281			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			2.60000	117.75115	2.60000	117.63191			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			2.66000	222.22527	2.66000	221.99937			0.00	0	0
Total FRS112 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	102.51389				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.92000	116.31578	2.92000	116.19495				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.79500	113.96707	2.79500	113.84984				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			2.79500	113.96707	2.79500	113.84984				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.78000	121.18503	2.78000	218.50778				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.83000	217.29653	2.83000	217.07267				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.45000	105.60903	2.45000	105.50337				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.86000	170.82918	2.86000	216.21709				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.07000	94.46231	3.07000	108.75988				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.09000	104.75307	3.09000	164.72771				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			3.52000	88.26844	3.52000	101.00740				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			3.08000	104.88453	3.08000	164.89044				0.00	0	0
Total FRS129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS129									0.00	0	0
FRS13 On 11/11/2016 Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.14000	164.08999	3.14000	163.91684			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.37000	202.19565	3.37000	202.28268			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	80.09977			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.45000	88.97698	3.45000	102.16848			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.42000	89.36001	3.42000	102.67101			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.23000	92.05912	3.23000	105.92396			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			2.95000	167.19674	2.95000	167.02290			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.14000	208.64682	3.14000	208.42665			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS13 On 08/08/2016 Spot Bond				100.00000	0.00000	101.61856			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS14 On 19/09/2016 Spot Bond				100.00000	0.00000	100.70413			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	106.04144			0.00	0	0
Total FRS141 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS141										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			3.08000	165.06380	3.08000	164.89044				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.08000	165.06380	3.08000	164.89044				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.37000	96.25061	3.37000	160.24585				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.22000	113.63175	3.22000	113.53116				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			2.76000	138.30020	2.76000	138.20953				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	82.64600				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.43000	159.14289	3.43000	159.30392				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.47000	158.48596	3.47000	158.67953				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.19000	113.79745	3.19000	113.79445				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.44000	158.83500	3.44000	159.14755				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.48000	157.32188	3.48000	158.52386				0.00	0	0
Total FRS153 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS153										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.33000	122.06840	2.33000	287.33768				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	122.90168	2.22000	289.30173				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	117.56754	2.94000	276.72940				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			2.72000	101.48209	2.72000	140.39296				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	99.88395				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			2.25000	143.89859	2.25000	141.85537				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.38455				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	101.97894				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			2.47000	117.11143	2.47000	116.99407				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	62.59800	104.97509	62.12410				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	63.85078	101.07593	63.38341				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	59.63006	100.44759	59.19601				0.00	0	0
Total FRS74 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	62.29589	100.76967	61.84114				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			2.15000	126.85941	2.15000	126.73570				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			2.38000	97.05348	2.38000	121.16756				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	99.29901				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			2.41000	96.82751	2.41000	120.88515				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.44875				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	121.39162	2.42000	285.74251				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.81545				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.40800				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.47000	102.90487	7.47000	102.84239			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			8.58500	102.94018	8.58500	102.86966			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			8.75500	105.63174	8.75500	105.55758			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.25000	101.01377	9.25000	100.93934		4,237,425,000,000.00		458,100,000	352,700,000
Total FRX19 SPOT								4,237,425,000,000.00		458,100,000	352,700,000
Total For FRX19								4,237,425,000,000.00		458,100,000	352,700,000
FRX20 On 01/10/2020 Spot Bond			9.47000	100.28426	9.47000	100.20823			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			10.10000	91.96012	10.10000	91.88668			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			10.32000	103.66992	10.32000	103.58445			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.82000	94.92675	10.82000	94.84479			0.00	0	800,000,000
Total FRX26 SPOT									0.00	0	800,000,000
Total For FRX26									0.00	0	800,000,000
FRX30 On 31/01/2030 Spot Bond			10.76000	97.60017	10.76000	97.51590			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.81000	94.52367	10.81000	94.44168			0.00	0	500,000,000
Total FRX31 SPOT									0.00	0	500,000,000
Total For FRX31									0.00	0	500,000,000
FRX45 On 14/04/2045 Spot Bond			10.89500	76.89377	10.89500	76.82693			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.74026			0.00	0	0
Total FS1A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.76182			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.79638			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.82227			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.93436			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.43987			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	101.34736			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.48614			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.53753			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.58035			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.76864			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	4.12926	100.00000	4.09932			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	0.69277	100.00000	0.68775			0.00	0	0
Total FS3A4U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	22.82958	100.00000	22.66406				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	3.83017	100.00000	3.80240				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	0.64260	100.00000	0.63794				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	8.80665	100.00000	8.72442				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	1.56740	100.00000	1.55276				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	0.27896	100.00000	0.27636				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.27927	100.00000	2.26275				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	2.41316	100.00000	2.39063				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	2.41316	100.00000	2.39063				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	2.41316	100.00000	2.39063				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	2.41316	100.00000	2.39063				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.18257				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			10.09500	102.28270	10.09500	102.20016				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.36341				0.00	0	0
Total GH31A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.40284				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.41859				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.52091				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	101.64675				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.72535				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	101.21027				0.00	0	0
Total GPT37 SPOT										0.00	0	0
Total For GPT37										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	14.13985	100.00000	14.03734				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	42.32549	100.00000	42.01862				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	17.55617	100.00000	17.42889				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	12.91888	100.00000	12.82522				0.00	0	0
Total GRB04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	20.85997	100.00000	20.66519				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	15.79393	100.00000	15.64647				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	1.78428	100.00000	1.76857				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	98.91599	100.00000	98.11828				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	69.71070	100.00000	69.31468				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	42.37414	100.00000	41.37543				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	28.54855	100.00000	28.29705				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	18.83295	100.00000	18.38908				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	14.27427	100.00000	14.14852				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	8.37020	100.00000	8.17293				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	7.13714	100.00000	7.07426				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	3.72009	100.00000	3.63241				0.00	0	0
Total GRB16U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	3.57264	100.00000	3.54089				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	1.66525	100.00000	1.62522				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	1.78428	100.00000	1.76857				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	99.93421				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	99.93186				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	99.92895				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	99.92491				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.01322				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	100.94896				0.00	0	0
Total GRT06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.52225				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.68630				0.00	0	80,000,000
Total GRT08 SPOT										0.00	0	80,000,000
Total For GRT08										0.00	0	80,000,000
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.16947				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.71036				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.71590				0.00	0	360,000,000
Total GRT11 SPOT										0.00	0	360,000,000
Total For GRT11										0.00	0	360,000,000
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.69445				0.00	40,000,000	20,000,000
Total GRT12 SPOT										0.00	40,000,000	20,000,000
Total For GRT12										0.00	40,000,000	20,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	101.07655				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	100.91059				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	99.88593				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HCH01.On 25/10/2016 Spot Bond			100.00000	81.95368	100.00000	99.18257				0.00	0	0
Total HCH01/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 HCH01/JIBAR										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	14.82617	100.00000	14.71868				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	100.94829				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	101.92686				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.60315				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.27885				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.28156				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.28487				0.00	40,000,000	100,000,000
Total HILB07 SPOT										0.00	40,000,000	100,000,000
Total For HILB07										0.00	40,000,000	100,000,000
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	103.75123				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	101.75550				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	102.25801				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HILC31 On 10/08/2016 Spot Bond				100.00000	0.00000	101.58137				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.75955	100.00000	8.69605				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.75955	100.00000	8.69605				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.29225	100.00000	9.22488				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.29225	100.00000	9.22488				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	9.97715	100.00000	9.90481				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	9.97715	100.00000	9.90481				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	10.81424	100.00000	10.73583				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.96940			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	110.57100	10.00000	110.48500			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			9.88500	104.30951	9.88500	104.22660			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.75155			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.65745			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.19758			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.17999			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			9.02000	102.25770	9.02000	102.18337		6,221,094,000,000.00		689,700,000	1,379,900,000
Total HWAY20 SPOT								6,221,094,000,000.00		689,700,000	1,379,900,000

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 HWAY20									6,221,094,000,000.00	689,700,000	1,379,900,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	13.09520	100.00000	13.00797			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.21000	122.97777	2.21000	289.48106			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	126.86316	2.08000	298.63015			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			2.49000	102.43468	2.49000	102.33221			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			10.46000	90.12652	10.46000	90.05082			4,596,124,000,000.00	439,400,000	6,328,600,000
Total HWAY34 SPOT									4,596,124,000,000.00	439,400,000	6,328,600,000
Total For HWAY34									4,596,124,000,000.00	439,400,000	6,328,600,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.12722	100.00000	9.06642			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			10.47000	89.87255	10.47000	89.79699			190,554,000,000.00	18,200,000	18,200,000
Total HWAY35 SPOT									190,554,000,000.00	18,200,000	18,200,000
Total For HWAY35									190,554,000,000.00	18,200,000	18,200,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.12720	100.00000	9.06640			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	84.49074	100.00000	83.90805			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	84.04766	100.00000	83.47978			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	93.40102	100.00000	92.69521			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.16840			0.00	0	0
Total HWF08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF08									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500			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			1.76500	127.24226	1.77000	127.07236			0.00	0	62,592,500,000
Total I2025 SPOT									0.00	0	62,592,500,000
Total For I2025									0.00	0	62,592,500,000
I2033 On 28/02/2033 Spot Bond			1.86000	107.56235	1.86000	107.46018		13,392,000,000,000.00	7,200,000,000	85,853,681,000	
Total I2033 SPOT								13,392,000,000,000.00	7,200,000,000	85,853,681,000	
Total For I2033								13,392,000,000,000.00	7,200,000,000	85,853,681,000	
I2038 On 31/01/2038 Spot Bond			1.87000	133.30493	1.87000	133.17787		199,529,000,000,000.00	106,700,000,000	161,038,442,600	
Total I2038 SPOT								199,529,000,000,000.00	106,700,000,000	161,038,442,600	
Total For I2038								199,529,000,000,000.00	106,700,000,000	161,038,442,600	
I2046 On 31/03/2046 Spot Bond			1.93500	133.69184	1.93500	133.56381		266,913,900,000,000.00	137,940,000,000	130,939,000,000	
Total I2046 SPOT								266,913,900,000,000.00	137,940,000,000	130,939,000,000	
Total For I2046								266,913,900,000,000.00	137,940,000,000	130,939,000,000	
I2050 On 31/12/2050 Spot Bond			1.95000	142.22929	1.95500	141.92400		17,940,000,000,000.00	9,200,000,000	65,378,398,300	
Total I2050 SPOT								17,940,000,000,000.00	9,200,000,000	65,378,398,300	
Total For I2050								17,940,000,000,000.00	9,200,000,000	65,378,398,300	
IBL22 On 15/03/2018 Spot Bond			8.75500	105.41231	8.75500	105.33870		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			8.87000	103.53117	8.87000	103.45619		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	101.91627		0.00	0	0	
Total IBL33 SPOT								0.00	0	0	
Total For IBL33								0.00	0	0	
IBL34 On 31/01/2017 Spot Bond			2.95000	99.73011	2.95000	138.26648		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			2.32000	102.16949	2.32000	141.34854		0.00	0	0	
Total IBL36 SPOT								0.00	0	0	
Total For IBL36								0.00	0	0	
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.66693		0.00	0	0	
Total IBL38 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.87500	102.53866	8.87500	102.46570			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.33024			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500			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			9.43500	97.70238	9.43500	97.62857			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.84000	92.72659	9.84000	92.65401		2,087,064,000,000.00		212,100,000	70,700,000
Total IBL46 SPOT								2,087,064,000,000.00		212,100,000	70,700,000
Total For IBL46								2,087,064,000,000.00		212,100,000	70,700,000
IBL49 On 02/04/2018 Spot Bond			9.30500	99.25107	9.30500	99.17710			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.83000	97.42711	9.83000	101.88691			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	99.78505			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.14100			0.00	0	1,000,000,000
Total IBL53 SPOT									0.00	0	1,000,000,000
Total For IBL53									0.00	0	1,000,000,000
IBL54 On 31/07/2016 Spot Bond			8.20000	99.86539	8.20000	99.79821			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			9.21500	97.87741	9.21500	97.80477			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	99.76158			0.00	0	0
Total IBL56 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.58624				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			8.52500	103.80427	8.52500	103.73287				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.17500	104.08995	9.17500	104.01302				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			10.25000	104.49116	10.25000	104.40511				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	101.52122				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	99.93671				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	99.75244				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	98.77739				0.00	0	160,000,000
Total IBL64 SPOT										0.00	0	160,000,000
Total For IBL64										0.00	0	160,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	99.84391				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	100.85767				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			3.05000	136.32713	3.05000	136.18409				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.56101				0.00	0	0
Total IBL68 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	26.52432	100.00000	26.33202			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.53757			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.58109			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				104.19827	0.00000	101.39495			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	101.43432			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			10.30000	100.42457	10.30000	100.34238		2,138,280,000,000.00		207,600,000	69,200,000
Total IBL78 SPOT								2,138,280,000,000.00		207,600,000	69,200,000
Total For IBL78								2,138,280,000,000.00		207,600,000	69,200,000
IBL79 On 27/01/2019 Spot Bond			9.00500	102.13442	9.00500	102.06030			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	18.00149	100.00000	19.94806			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	10.22587	100.00000	12.28966			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	99.84105			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	100.73840			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	16.77318	100.00000	16.61657			0.00	0	437,000,000
Total IBL84U SPOT									0.00	0	437,000,000

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 IBL84U										0.00	0	437,000,000
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.53769				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.55071				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.30500	102.80533	9.30500	102.72914				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.80000	103.78306	9.80000	103.70215				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.49810				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	19.18326	100.00000	19.00413				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.21890				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.25221				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02381	100.00000	0.02365				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.01249				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	99.71712				0.00	10,000,000,000	0
Total IDCG02 SPOT										0.00	10,000,000,000	0
Total For IDCG02										0.00	10,000,000,000	0
IDCG03 On 22/10/2020 Spot Bond			10.01000	96.45590	10.01000	96.37870				0.00	0	0
Total IDCG03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.33210				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.00769				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			10.66000	95.55167	10.66000	95.47081				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.71019				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			11.49000	100.72819	11.49000	100.61476				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	99.91863	5.00000	99.87797				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.31745	5.00000	101.27644				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	101.44167	4.00000	101.40893				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.07705	4.00000	101.04424				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.06000	99.08796	9.06000	99.01602				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			8.51000	103.23703	8.51000	103.32428				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.05729	100.00000	7.99887				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	51.20000	100.00000	40.65979				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	45.12121	100.00000	44.79408				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	3.43538	100.00000	3.41591				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.89104	100.00000	9.81934				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	14.36989	100.00000	14.26571				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	15.75466	100.00000	15.64044				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.74536	100.00000	8.68742				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	86.17693	100.00000	85.58668				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.10612	100.00000	12.01835				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	23.27745	100.00000	23.10869				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	73.80720	100.00000	73.37808				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	52.03073	100.00000	51.67638				0.00	0	0
Total IN318U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	37.35291	100.00000	37.09852				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	62.89424	100.00000	62.43826				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	12.28787	100.00000	12.19878				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	12.27366	100.00000	12.18468				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	56.15064	100.00000	55.63747				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	14.69259	100.00000	14.45527				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	6.01036	100.00000	5.91328				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.82296				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.80967				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	101.99454	6.50000	101.94107				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	87.10909				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500				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	100.80668			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	106.10916			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	102.25641			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	100.05626			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	102.30765			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			12.36000	107.16655	12.36000	107.06067			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	89.46078	100.00000	88.80779			0.00	0	0
Total IP278U SPOT									0.00	0	0
Total For IP278U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.22514			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			8.70000	102.52167	8.70000	102.45013			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.51360			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	100.52383			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	100.53068				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.16653				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.16943				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.14603				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.85129				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.87491				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.88908				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.74228				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	100.75036				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.75845				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	101.78356				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			10.26000	98.33425	10.26000	98.25408				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	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									0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.20500	103.76500	9.20500	103.68890			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	47.45904	100.00000	47.14633			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.42204			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	99.59395			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	10.85032	100.00000	10.77164			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.28234			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	101.58756			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.27634			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			3.25000	97.44846	3.25000	134.80695			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	99.95498	2.75000	99.93249			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			3.64000	156.22845	3.64000	156.05733			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.49609			0.00	0	0
Total IV022 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.30275				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	99.96598				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	98.95032				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	99.05777				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			3.77000	108.00069	3.77000	108.82309				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			3.77000	107.91066	3.77000	108.82309				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.10195				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	101.61668				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	102.28807				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			12.06000	107.04050	12.06000	106.93725				0.00	0	100,000,000
Total IV034 SPOT										0.00	0	100,000,000
Total For IV034										0.00	0	100,000,000
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.49865				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	99.99968				0.00	0	0
Total IV036 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV036									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	21.53858	100.00000	21.38242			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.96500	107.50535	10.96500	107.41183			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	100.91070			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			3.74000	154.70905	3.74000	154.53835			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA629 On 15/08/2016 Spot Bond			7.65000	99.56179	7.65000	99.41657			0.00	0	0
Total IVA629 SPOT									0.00	0	0
Total For IVA629									0.00	0	0
IVA630 On 28/07/2016 Spot Bond			7.65000	99.93716	7.65000	99.79085			0.00	0	0
Total IVA630 SPOT									0.00	0	0
Total For IVA630									0.00	0	0
IVA632 On 11/08/2016 Spot Bond			7.65000	99.64496	7.65000	99.49950			0.00	0	0
Total IVA632 SPOT									0.00	0	0
Total For IVA632									0.00	0	0
IVA633 On 18/08/2016 Spot Bond			7.65000	99.49950	7.65000	99.35447			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			7.75000	99.34609	7.75000	99.19961			0.00	0	0
Total IVA634 SPOT									0.00	0	0
Total For IVA634									0.00	0	0
IVA635 On 01/09/2016 Spot Bond			7.75000	99.19961	7.75000	99.05356			0.00	0	0
Total IVA635 SPOT									0.00	0	0
Total For IVA635									0.00	0	0
IVA636 On 08/09/2016 Spot Bond			7.75000	99.05356	7.75000	98.37082			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			7.85000	98.89401	7.85000	98.20474			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
IVA638 On 26/09/2016 Spot Bond			7.85000	98.66318	7.85000	98.51685				0.00	0	0
Total IVA638 SPOT										0.00	0	0
Total For IVA638										0.00	0	0
IVA640 On 06/10/2016 Spot Bond			7.85000	98.45427	7.85000	98.30855				0.00	0	0
Total IVA640 SPOT										0.00	0	0
Total For IVA640										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	110.57100	10.00000	110.48500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.26131				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.06561				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.25376				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.15401				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	99.84024				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.78845				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.59009				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.46026				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	99.93391				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.55146				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.56329				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	94.55176				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			9.77500	98.99550	9.77500	98.91850				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	17.59917	100.00000	17.48320				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	17.11043	100.00000	16.98638				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.93000	97.78264	9.93000	97.70485				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	99.83723				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.46407				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	101.97248				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.52240				0.00	0	0
Total IVC049 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.23924				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	102.02960				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.84716				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.65619				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	100.45967				0.00	600,000,000	600,000,000
Total IVC058 SPOT										0.00	600,000,000	600,000,000
Total For IVC058										0.00	600,000,000	600,000,000
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	99.76305				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.54753				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	101.65402				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	101.96687				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	100.94125				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.07725				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	100.76684				0.00	0	0
Total IVC066 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	101.93582				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.04782				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.02416				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	101.99003				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	101.53861				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.53861				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.20882				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	9.17472	100.00000	9.05421				0.00	0	0
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.41999	100.00000	2.40628				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	30.40980	100.00000	30.18934				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	22.73116	100.00000	22.56635				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	3.49550	100.00000	3.47565				0.00	0	0
Total IVC80U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC80U										0.00	0	0
IVP635 On 30/08/2016 Spot Bond			7.75000	99.24141	7.75000	99.09525				0.00	0	0
Total IVP635 SPOT										0.00	0	0
Total For IVP635										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	99.72559				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	101.05966				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.00529				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.18800				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00 On 29/06/2018 Spot Bond				100.00000	0.00000	100.58492				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP00 On 29/06/2021 Spot Bond				100.00000	0.00000	100.61882				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	18.77434	100.00000	18.63822				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	103.76653				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	102.33060				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	102.39074				0.00	0	0
Total KSB009 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.21000	132.80687	9.21000	132.70942			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.62136			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.01964			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.14339			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.77956			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	99.83347			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	15.25158	100.00000	15.13980			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.41000	99.30698	10.41000	99.22486			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.01170	9.71000	103.93046			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	100.85147			0.00	400,000,000	400,000,000
Total LBK13 SPOT									0.00	400,000,000	400,000,000
Total For LBK13									0.00	400,000,000	400,000,000
LBK14L On 31/03/2018 Spot Bond			100.00000	29.95138	100.00000	29.73423			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	99.77021			0.00	1,200,000,000	600,000,000
Total LEW01 SPOT									0.00	1,200,000,000	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LEW01									0.00	1,200,000,000	600,000,000
LGL02 On 13/08/2017 Spot Bond			9.41500	101.71627	9.41500	101.63917			6,035,956,500,000.00	641,100,000	3,473,700,000
Total LGL02 SPOT									6,035,956,500,000.00	641,100,000	3,473,700,000
Total For LGL02									6,035,956,500,000.00	641,100,000	3,473,700,000
LGL03 On 03/04/2018 Spot Bond			9.65500	99.26112	9.65500	99.18444			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			10.46000	99.87513	10.46000	99.79124			1,638,036,000,000.00	156,600,000	632,200,000
Total LGL04 SPOT									1,638,036,000,000.00	156,600,000	632,200,000
Total For LGL04									1,638,036,000,000.00	156,600,000	632,200,000
LGL05 On 12/12/2021 Spot Bond			100.00000		0.00000	101.05410			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond			100.00000		0.00000	101.42143			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond			100.00000		0.00000	101.07706			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	102.35582			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			13.50500	102.19818	13.50500	102.08936			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			14.41000	102.45738	14.41000	102.34123			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond			100.00000		0.00000	101.92184			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond			100.00000		0.00000	101.55463			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond			100.00000		0.00000	101.64024			0.00	0	0
Total LRFB1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.74293			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	101.52467			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	100.85894			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	101.79130			0.00	0	0
Total MAQ081 SPOT									0.00	0	0
Total For MAQ081									0.00	0	0
MAQ08 On 28/07/2016 Spot Bond				100.00000	0.00000	99.87667			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	96.05474			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	101.47154			0.00	0	0
Total MAQ084 SPOT									0.00	0	0
Total For MAQ084									0.00	0	0
MAQ08 On 29/09/2016 Spot Bond				100.00000	0.00000	84.93573			0.00	0	0
Total MAQ085 SPOT									0.00	0	0
Total For MAQ085									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.05162			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.07100			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	101.92309			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.05231			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ0A4									0.00	0	0
MAQ01 On 31/08/2019 Spot Bond				100.00000	0.00000	100.08476			0.00	0	0
Total MAQ01 SPOT									0.00	0	0
Total For MAQ011									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.69336			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	100.75869			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.00184			0.00	600,000,000	300,000,000
Total MBF035 SPOT									0.00	600,000,000	300,000,000
Total For MBF035									0.00	600,000,000	300,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.61150			0.00	6,000,000,000	3,000,000,000
Total MBF037 SPOT									0.00	6,000,000,000	3,000,000,000
Total For MBF037									0.00	6,000,000,000	3,000,000,000
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.02115			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	101.67209			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.63030			0.00	0	140,000,000
Total MBF042 SPOT									0.00	0	140,000,000
Total For MBF042									0.00	0	140,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.21788			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.53572			0.00	0	60,000,000
Total MBF046 SPOT									0.00	0	60,000,000
Total For MBF046									0.00	0	60,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.08057			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	100.87322			0.00	0	0
Total MBF048 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF048										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.80771				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	101.51414				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	101.60037				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.52189				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	97.44333	2.30000	105.52436				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	100.10876				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.55816				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	56.48289	100.00000	56.07338				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	37.68319	100.00000	44.97500				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	37.74384	100.00000	45.02788				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	45.27399	100.00000	44.94576				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	60.52746	100.00000	60.08864				0.00	0	0
Total MBP33U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	99.84672			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			9.40500	101.57076	9.40500	101.49428		1,055,241,000,000.00		112,200,000	37,400,000
Total MBSA01 SPOT								1,055,241,000,000.00		112,200,000	37,400,000
Total For MBSA01								1,055,241,000,000.00		112,200,000	37,400,000
MBSA0 On 15/04/2019 Spot Bond			9.45500	101.13772	9.45500	101.06117		0.00		0	0
Total MBSA02 SPOT								0.00		0	0
Total For MBSA02								0.00		0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.42151	8.91000	102.34836		0.00		0	0
Total MBSA02/R204 SPOT								0.00		0	0
Total For MBSA02/R204								0.00		0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.52868		0.00		0	0
Total MEFSA3 SPOT								0.00		0	0
Total For MEFSA3								0.00		0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.40877		0.00		0	0
Total MEFSA4 SPOT								0.00		0	0
Total For MEFSA4								0.00		0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.42379		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			8.69000	102.53731	8.69000	102.46536		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			9.42500	100.31537	9.42500	100.24008		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			10.18500	99.81415	10.18500	99.73335		0.00		0	0
Total MEFSB5 SPOT								0.00		0	0
Total For MEFSB5								0.00		0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.75752		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			10.21000	101.07400	10.21000	100.99096		0.00		0	0
Total MFS1B SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MFS1B									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.61500	100.63647	9.61500	100.55903			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.10504			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			10.06000	103.56030	10.06000	103.46526			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.72236			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.86000	101.29046	11.86000	101.92252			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.28000	104.47457	11.28000	102.98010		4,077,720,000,000.00		361,500,000	1,170,500,000
Total MMIG05 SPOT								4,077,720,000,000.00		361,500,000	1,170,500,000
Total For MMIG05								4,077,720,000,000.00		361,500,000	1,170,500,000
MMS01 On 10/12/2016 Spot Bond			100.00000	88.67470	100.00000	88.03828			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			9.31500	100.59148	9.31500	100.51644			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			9.30500	101.07011	9.30500	100.99520			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
MTN05 On 28/09/2016 Spot Bond			100.00000	88.43611	100.00000	87.82338			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	69.19683	100.00000	68.80373			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	59.97766	100.00000	59.54281			0.00	0	0
Total MTN07U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN07U										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	18.78281	100.00000	18.60743				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	22.23441	100.00000	22.08711				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	9.07274	100.89771	9.00643				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	9.17962	100.61875	9.11270				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond			100.00000		0.00000	100.77048				0.00	0	0
Total N5B23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.77912			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.87318			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	111.03927			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	11.68975	100.00000	11.60500			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.50423	100.00000	12.41357			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.33000	92.04605	10.33000	91.97050		5,547,210,000,000.00	537,000,000	179,000,000	
Total NAM01 SPOT								5,547,210,000,000.00	537,000,000	179,000,000	
Total For NAM01								5,547,210,000,000.00	537,000,000	179,000,000	
NAM02 On 29/06/2020 Spot Bond			9.96000	99.50421	9.96000	99.42497		95,616,000,000.00	9,600,000	3,200,000	
Total NAM02 SPOT								95,616,000,000.00	9,600,000	3,200,000	
Total For NAM02								95,616,000,000.00	9,600,000	3,200,000	
NBK10 On 25/07/2016 Spot Bond			8.57500	100.00000	8.57500	99.92957		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			9.69500	98.68855	9.69500	98.61242		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			10.07000	100.72441	10.07000	100.64377		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK13 On 19/03/2024 Spot Bond			9.95000	102.19991	9.95000	102.11904		0.00	0	0	
Total NBK13A SPOT								0.00	0	0	
Total For NBK13A								0.00	0	0	
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.73661		0.00	0	0	
Total NBK13B SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK13B										0.00	0	0
NBK14, On 26/06/2021 Spot Bond			9.87000	98.50682	9.87000	98.45084				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			10.11000	98.47393	10.11000	98.39392				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I, On 27/08/2017 Spot Bond				100.00000	0.00000	101.86548				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16, On 12/02/2025 Spot Bond			10.82000	96.66868	10.82000	96.58477				0.00	0	1,090,000,000
Total NBK16A SPOT										0.00	0	1,090,000,000
Total For NBK16A										0.00	0	1,090,000,000
NBK16I, On 25/07/2016 Spot Bond				100.00000	0.00000	99.94071				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			10.99000	96.39588	10.99000	96.31138				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK17I, On 28/11/2016 Spot Bond				100.00000	0.00000	101.20847				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18, On 01/06/2020 Spot Bond			9.84000	99.52006	9.84000	99.44173				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I, On 20/03/2017 Spot Bond				100.00000	0.00000	100.67524				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			10.26000	98.71903	10.26000	98.63811				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I, On 26/06/2017 Spot Bond				100.00000	0.00000	100.38750				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.71000	99.40167	10.71000	99.31670				0.00	0	0
Total NBK20A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.46966			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			11.26000	96.19625	11.26000	96.11038			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.59999			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.49500	104.49216	9.49500	104.41317		4,816,813,500,000.00		507,300,000	169,100,000
Total NBK22A SPOT								4,816,813,500,000.00		507,300,000	169,100,000
Total For NBK22A								4,816,813,500,000.00		507,300,000	169,100,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.56840			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 19/11/2025 Spot Bond			10.91000	100.61672	10.91000	100.52961			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.56492			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			11.16000	100.53030	11.16000	100.44134			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.75892			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			10.19000	106.84807	10.19000	106.76009			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	102.97238			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	12.98887	100.00000	12.90329			0.00	0	0
Total NBK26A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	99.99974			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.80000	104.35115	10.80000	104.26171		1,837,080,000,000.00		170,100,000	56,700,000
Total NBK27A SPOT								1,837,080,000,000.00		170,100,000	56,700,000
Total For NBK27A								1,837,080,000,000.00		170,100,000	56,700,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.23349			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	101.56363			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.57055			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.63235			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.66698			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.37890			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	101.76141			0.00	500,000,000	500,000,000
Total NBK33B SPOT									0.00	500,000,000	500,000,000
Total For NBK33B									0.00	500,000,000	500,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.83098			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.87076			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	101.92032			0.00	0	0
Total NBK36B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK36B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.33500	109.70786	9.33500	109.62629			3,114,156,000,000.00	333,600,000	711,200,000
Total NBK3A SPOT									3,114,156,000,000.00	333,600,000	711,200,000
Total For NBK3A									3,114,156,000,000.00	333,600,000	711,200,000
NBK4 On 28/10/2024 Spot Bond			11.38500	41.04232	11.38500	41.00606			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	100.01738			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	101.69598			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.78558			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.62537			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	99.84734			0.00	0	0
Total NCLN81 SPOT									0.00	0	0
Total For NCLN81									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.82221			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.46049	100.00000	9.39190			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.55500	104.19159	10.55500	104.10425			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.81790			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			10.59000	103.07548	10.59000	102.98880			0.00	0	0
Total NCLN85 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.82221				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.75147				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.75154				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.82902				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	100.83764				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.23132				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.27730				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.71762				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.34956				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	99.92218				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.41085				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.97500	100.58239	10.97500	101.86305				0.00	0	0
Total NED15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.18612				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.22324				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.11155				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	100.63201				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.76000	100.94030	11.76000	99.17838				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.35294				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	114.09999	9.44500	114.01418				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1.On 21/05/2021 Spot Bond				100.00000	0.00000	102.43430				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500				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	102.63988	13.50000	102.53003				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.26298				0.00	0	0
Total NHM003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NHM003									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.23000	181.51830	2.23000	181.34014			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			2.63000	105.45932	2.63000	120.08440			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	200.11658	3.45000	199.91901			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.02000	116.66925	3.02000	115.29934			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			3.23000	159.97731	3.23000	152.19549			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.14000	164.01249	3.14000	163.91684			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			9.26000	100.31992	9.26000	100.24538			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	60.35612	100.00000	59.99835			0.00	0	0
Total NPL10U SPOT									0.00	0	0
Total For NPL10U									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.89000	103.43295	9.89000	103.44428			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.39187			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.36739			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.59002				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.44290				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	101.35704				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			10.09000	103.46174	10.09000	103.47071				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.41635				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.40004				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.50926				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			10.29000	103.49055	10.29000	103.49716				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.43268				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	101.44085				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.57937				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.74233				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.46532			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	101.64995			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			9.22500	108.07387	9.22500	107.99401		479,700,000,000.00		52,000,000	600,000,000
Total NRA018 SPOT								479,700,000,000.00		52,000,000	600,000,000
Total For NRA018								479,700,000,000.00		52,000,000	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.99000	113.16694	9.99000	113.07704		0.00		0	600,000,000
Total NRA022 SPOT								0.00		0	600,000,000
Total For NRA022								0.00		0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.12500	182.60254	2.12500	182.42486		0.00		0	8,900,000,000
Total NRA023 SPOT								0.00		0	8,900,000,000
Total For NRA023								0.00		0	8,900,000,000
NRA02: On 30/11/2028 Spot Bond			11.56000	106.28384	11.56000	106.18598		0.00		0	2,510,000,000
Total NRA028 SPOT								0.00		0	2,510,000,000
Total For NRA028								0.00		0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.53294		0.00		0	0
Total NTC12 SPOT								0.00		0	0
Total For NTC12								0.00		0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.83513		0.00	884,599,800		442,299,900
Total NTC16 SPOT								0.00	884,599,800		442,299,900
Total For NTC16								0.00	884,599,800		442,299,900
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.26610		0.00	0	0	0
Total NTC17 SPOT								0.00	0	0	0
Total For NTC17								0.00	0	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.24760		0.00	0	0	0
Total NTC18 SPOT								0.00	0	0	0
Total For NTC18								0.00	0	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	99.88198		0.00	0	0	0
Total NTC19 SPOT								0.00	0	0	0
Total For NTC19								0.00	0	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.46313		0.00	0	0	0
Total NYT101 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.79336			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	20.84704	100.00000	20.69590			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02: On 21/11/2024 Spot Bond				100.00000	0.00000	101.61009			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			10.41000	98.26896	10.41000	98.18770			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04: On 19/03/2025 Spot Bond				100.00000	0.00000	101.00090			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05: On 19/03/2025 Spot Bond			10.59000	98.73990	10.59000	100.82222			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06: On 19/03/2022 Spot Bond			11.13000	100.22784	11.13000	100.13939			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07: On 19/03/2030 Spot Bond			11.81000	98.04885	11.81000	99.12723			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08: On 14/09/2025 Spot Bond				100.00000	0.00000	100.96712			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			11.12000	102.94948	11.12000	102.85869		4,073,256,000,000.00		366,300,000	1,122,100,000
Total OML09 SPOT								4,073,256,000,000.00		366,300,000	1,122,100,000
Total For OML09								4,073,256,000,000.00		366,300,000	1,122,100,000
OML10: On 14/09/2025 Spot Bond			11.71000	102.08191	11.71000	101.98726			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
OTCA2: On 31/07/2016 Spot Bond			100.00000	98.38275	100.00000	97.59358			0.00	0	0
Total OTCA2U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OTCA2U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.19054				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	101.12255				0.00	0	0
Total PMM23 SPOT										0.00	0	0
Total For PMM23										0.00	0	0
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	101.00811				0.00	0	0
Total PMM24 SPOT										0.00	0	0
Total For PMM24										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.07819				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	101.81085				0.00	0	0
Total PMM26 SPOT										0.00	0	0
Total For PMM26										0.00	0	0
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	101.32183				0.00	0	0
Total PMM27 SPOT										0.00	0	0
Total For PMM27										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	95.28885				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	99.57681				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	101.32998	10.01500	101.27262				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	99.88994				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.88872			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	99.88600			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	99.87431			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	99.87159			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	43.64668	9.01000	43.61516			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			7.55000	105.61400	7.55000	105.54919		026,040,000,000,000.00	400,800,000,000	145,699,581,000	
Total R159 SPOT								26,040,000,000,000.00	400,800,000,000	145,699,581,000	
Total For R159								26,040,000,000,000.00	400,800,000,000	145,699,581,000	
R159P On 15/09/2016 Spot Bond			7.38000	98.95954	7.38000	98.90018			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.78000	112.53783	8.81000	112.24114		632,259,126,950,000.00	1,894,334,752,500	1,744,651,700,000	
Total R186 SPOT								632,259,126,950,000.00	894,334,752,500	744,651,700,000	
Total For R186								632,259,126,950,000.00	894,334,752,500	744,651,700,000	
R187P On 21/12/2026 Spot Bond			8.93000	40.28447	8.93000	40.25563			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			8.85000	37.23836	8.85000	37.21194			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.76000	297.97063	1.72000	298.43238		11,159,046,624,000.00	6,340,367,400	25,431,267,400	
Total R197 SPOT								11,159,046,624,000.00	6,340,367,400	25,431,267,400	
Total For R197								11,159,046,624,000.00	6,340,367,400	25,431,267,400	
R202 On 07/12/2033 Spot Bond			1.81500	248.82764	1.83000	248.08738		176,055,842,160,000.00	97,000,464,000	223,875,615,700	
Total R202 SPOT								176,055,842,160,000.00	97,000,464,000	223,875,615,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202									6,055,842,160,000.00	97,000,464,000	223,875,615,700
R2023 On 28/02/2023 Spot Bond			8.52000	99.26017	8.55000	99.04749			049,273,000,000,000.00	240,525,000,000	721,380,326,200
Total R2023 SPOT									19,273,000,000,000.00	240,525,000,000	721,380,326,200
Total For R2023									19,273,000,000,000.00	240,525,000,000	721,380,326,200
R203 On 15/09/2017 Spot Bond			7.72500	103.50654	7.75500	103.41001			584,630,711,475,000.00	75,680,351,000	825,707,138,800
Total R203 SPOT									34,630,711,475,000.00	75,680,351,000	325,707,138,800
Total For R203									34,630,711,475,000.00	75,680,351,000	325,707,138,800
R2030 On 31/01/2030 Spot Bond			9.21000	90.62342	9.21000	90.55619			415,767,277,679,000.00	153,720,659,900	667,524,530,400
Total R2030 SPOT									15,767,277,679,000.00	153,720,659,900	567,524,530,400
Total For R2030									15,767,277,679,000.00	153,720,659,900	567,524,530,400
R2032 On 31/03/2032 Spot Bond			9.32000	93.86343	9.32000	93.79337			438,877,520,000,000.00	154,386,000,000	318,892,214,100
Total R2032 SPOT									18,877,520,000,000.00	154,386,000,000	318,892,214,100
Total For R2032									18,877,520,000,000.00	154,386,000,000	318,892,214,100
R2035 On 28/02/2035 Spot Bond			9.39500	99.00217	9.39500	98.92850			274,280,490,500,000.00	135,633,900,000	491,034,207,500
Total R2035 SPOT									4,280,490,500,000.00	135,633,900,000	491,034,207,500
Total For R2035									4,280,490,500,000.00	135,633,900,000	491,034,207,500
R2037 On 31/01/2037 Spot Bond			9.45000	91.32234	9.45000	91.25287			973,551,585,320,000.00	208,841,437,600	554,024,217,300
Total R2037 SPOT									3,551,585,320,000.00	208,841,437,600	554,024,217,300
Total For R2037									3,551,585,320,000.00	208,841,437,600	554,024,217,300
R204 On 21/12/2018 Spot Bond			7.97500	100.78518	8.00500	100.65581			066,491,854,470,000.00	384,513,085,200	596,079,248,300
Total R204 SPOT									16,491,854,470,000.00	384,513,085,200	596,079,248,300
Total For R204									16,491,854,470,000.00	384,513,085,200	596,079,248,300
R2040 On 31/01/2040 Spot Bond			9.49000	95.27528	9.49000	95.20251			757,725,633,600,000.00	79,844,640,000	442,029,000,000
Total R2040 SPOT									17,725,633,600,000.00	79,844,640,000	442,029,000,000
Total For R2040									17,725,633,600,000.00	79,844,640,000	442,029,000,000
R2044 On 31/01/2044 Spot Bond			9.53500	92.26086	9.53500	92.19007			245,437,197,000,000.00	235,494,200,000	504,420,800,000
Total R2044 SPOT									15,437,197,000,000.00	235,494,200,000	504,420,800,000
Total For R2044									15,437,197,000,000.00	235,494,200,000	504,420,800,000
R2048 On 28/02/2048 Spot Bond			9.53000	95.73081	9.53000	95.65857			900,376,459,775,000.00	94,478,117,500	1,020,000,617,300
Total R2048 SPOT									10,376,459,775,000.00	94,478,117,500	1,020,000,617,300
Total For R2048									10,376,459,775,000.00	94,478,117,500	1,020,000,617,300
R207 On 15/01/2020 Spot Bond			8.18000	97.43033	8.21000	97.27893			482,575,410,720,000.00	547,992,104,000	642,663,702,100
Total R207 SPOT									12,575,410,720,000.00	547,992,104,000	642,663,702,100
Total For R207									12,575,410,720,000.00	547,992,104,000	642,663,702,100
R208 On 31/03/2021 Spot Bond			8.33000	96.09853	8.36000	95.92398			726,870,124,643,000.00	327,355,357,100	621,054,813,800
Total R208 SPOT									16,870,124,643,000.00	327,355,357,100	621,054,813,800

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 R208									16,870,124,643,000.00	327,355,357,100	521,054,813,800
R209 On 31/03/2036 Spot Bond			9.32500	74.47244	9.35000	74.24150			211,377,293,800,000.00	344,383,624,000	1,043,588,086,400
Total R209 SPOT									11,377,293,800,000.00	344,383,624,000	1,043,588,086,400
Total For R209									11,377,293,800,000.00	344,383,624,000	1,043,588,086,400
R210 On 31/03/2028 Spot Bond			1.76000	188.26995	1.74000	188.47164			164,752,239,696,000.00	93,609,227,100	114,993,203,800
Total R210 SPOT									14,752,239,696,000.00	93,609,227,100	114,993,203,800
Total For R210									14,752,239,696,000.00	93,609,227,100	114,993,203,800
R211 On 31/01/2017 Spot Bond			1.55000	139.40381	1.55000	139.27457			323,633,335,000.00	208,795,700	150,442,000,000
Total R211 SPOT									323,633,335,000.00	208,795,700	150,442,000,000
Total For R211									323,633,335,000.00	208,795,700	150,442,000,000
R212 On 31/01/2022 Spot Bond			1.75000	145.67381	1.75000	145.53638			350,000,000,000.00	200,000,000	164,979,300,000
Total R212 SPOT									350,000,000,000.00	200,000,000	164,979,300,000
Total For R212									350,000,000,000.00	200,000,000	164,979,300,000
R213 On 28/02/2031 Spot Bond			9.21000	85.23636	9.24000	84.96637			889,552,127,124,000.00	96,585,464,400	758,546,216,300
Total R213 SPOT									19,552,127,124,000.00	96,585,464,400	758,546,216,300
Total For R213									19,552,127,124,000.00	96,585,464,400	758,546,216,300
R214 On 28/02/2041 Spot Bond			9.44500	74.62787	9.44500	74.57205			408,032,265,000,000.00	149,077,000,000	758,326,181,500
Total R214 SPOT									18,032,265,000,000.00	149,077,000,000	758,326,181,500
Total For R214									18,032,265,000,000.00	149,077,000,000	758,326,181,500
R230C On 15/09/2016 Spot Bond			7.38000	98.95954	7.38000	98.90018			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R330C On 21/12/2016 Spot Bond			7.43000	97.05622	7.43000	96.99873			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.85000	93.25377	7.85000	93.19493			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	89.67108	7.90000	89.61415			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			8.29000	85.64922	8.29000	85.59221			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			8.27000	82.27838	8.27000	82.22375			0.00	0	0
Total R334C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			8.25000	79.05539	8.25000	79.00302				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	75.94839	8.24000	75.89814				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			8.54000	72.12717	8.54000	72.07774				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.52000	69.23196	8.52000	69.18463				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.65500	65.98274	8.65500	65.93693				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			8.62500	63.34420	8.62500	63.30037				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	60.82868	8.59500	60.78673				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			8.56500	58.42987	8.56500	58.38971				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			8.52500	56.17902	8.52500	56.14059				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			8.48500	54.03564	8.48500	53.99885				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			9.13000	49.36514	9.13000	49.32903				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			9.09000	47.36209	9.09000	47.32759				0.00	0	0
Total R346C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	45.45773	9.05000	45.42477				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	43.64668	9.01000	43.61516				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	41.92385	8.97000	41.89371				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.93000	40.28447	8.93000	40.25563				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.89000	38.72405	8.89000	38.69645				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.85000	37.23836	8.85000	37.21194				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.63174				0.00	0	30,000,000
Total RCSB05 SPOT										0.00	0	30,000,000
Total For RCSB05										0.00	0	30,000,000
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.92273				0.00	0	630,000,000
Total RCSB06 SPOT										0.00	0	630,000,000
Total For RCSB06										0.00	0	630,000,000
RCSB0 On 17/01/2017 Spot Bond			100.00000	83.52602	100.00000	82.97530				0.00	0	0
Total RCSB06/JIBAR SPOT										0.00	0	0
Total For RCSB06/JIBAR										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.14526				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	65.59444	100.00000	66.85555				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	51.32433	100.00000	40.75961				0.00	0	0
Total RCSB2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	61.07975	100.00000	60.63693				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	90.48876	100.00000	89.83933				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	29.59452	100.00000	29.37996				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RCSC3 On 18/10/2016 Spot Bond			100.00000	84.98417	100.00000	84.42136				0.00	0	0
Total RCSC3U SPOT										0.00	0	0
Total For RCSC3U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	42.71066	100.00000	42.38110				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	10.20505	100.00000	10.11948				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	29.49215	100.00000	29.26459				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	21.37821	100.00000	21.21325				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	13.30360	100.00000	13.20094				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	100.95954				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.65486				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.43833				0.00	0	0
Total RDFB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.77078				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	99.89285				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	100.39915				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.14987				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.68634				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.15068				0.00	0	0
Total RDFC31 SPOT										0.00	0	0
Total For RDFC31										0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.09432				0.00	0	0
Total RDFC32 SPOT										0.00	0	0
Total For RDFC32										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.17024				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	101.51437				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	100.00000				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	101.41634				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	100.27779				0.00	0	0
Total RED101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.55879				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.52136				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.62347				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	30.67844	100.00000	30.45602				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	17.72043	100.00000	17.59196				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	12.44928	100.00000	12.35902				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	10.38101	100.00000	10.30574				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.16244				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	101.93321				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.08759				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.19349				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.36961				0.00	0	0
Total RES29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.12679				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.24953				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	100.32093				0.00	0	0
Total RES33 SPOT										0.00	0	0
Total For RES33										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	92.49735				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.85667				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	86.50255				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	107.50041	12.35000	107.39428				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	18.69913	100.00000	18.56356				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	15.35198	100.00000	15.24187				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	83.14351	100.00000	82.57919				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	14.71520	100.00000	14.39047				0.00	0	0
Total RPP08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	95.48016	100.00000	94.76046			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	103.14347			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	58.75732			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.89500	102.83622	9.89500	102.75485		1,920,619,500,000.00		194,100,000	264,700,000
Total RW21 SPOT								1,920,619,500,000.00		194,100,000	264,700,000
Total For RW21								1,920,619,500,000.00		194,100,000	264,700,000
RW23 On 10/12/2023 Spot Bond			10.28000	97.23244	10.28000	97.15258			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.79000	97.55939	10.79000	97.47540			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.73000	102.42137	8.73000	102.35002			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	110.57100	10.00000	110.48500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.78119			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			9.85500	101.15977	9.85500	101.08003			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.17338			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.28626			0.00	0	0
Total SBK16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	97.83578				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	97.82325				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	99.92665				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.60560				0.00	0	10,000,000
Total SBK20 SPOT										0.00	0	10,000,000
Total For SBK20										0.00	0	10,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.54648				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.73301				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			12.15000	99.36710	12.15000	99.27161				0.00	0	1,915,000,000
Total SBK23 SPOT										0.00	0	1,915,000,000
Total For SBK23										0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.42891				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	10.95645	100.00000	10.87702				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	99.91170				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			12.10000	103.53108	12.10000	103.43143				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			9.60500	100.54890	9.60500	100.47161				0.00	0	2,420,000,000
Total SBK9 SPOT										0.00	0	2,420,000,000

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 SBK9									0.00	0	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			9.15500	101.98040	9.15500	101.90601			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.19045			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.46216			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			8.70500	103.21328	8.70500	103.14160			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.12639			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.51195			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.79500	102.34599	9.79500	102.26580			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.71000	97.96063	10.71000	97.87735			0.00	0	100,000,000
Total SBS20 SPOT									0.00	0	100,000,000
Total For SBS20									0.00	0	100,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.75413			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.83223			0.00	520,000,000	130,000,000
Total SBS23 SPOT									0.00	520,000,000	130,000,000
Total For SBS23									0.00	520,000,000	130,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.00929			0.00	0	400,000,000
Total SBS24 SPOT									0.00	0	400,000,000
Total For SBS24									0.00	0	400,000,000
SBS25 On 24/05/2019 Spot Bond			9.36500	100.26511	9.36500	100.19033		9,954,058,500,000.00		1,062,900,000	554,300,000
Total SBS25 SPOT								9,954,058,500,000.00		1,062,900,000	554,300,000

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 SBS25									9,954,058,500,000.00	1,062,900,000	554,300,000
SBS26l On 28/02/2017 Spot Bond			100.00000	61.80343	100.00000	61.39174			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			10.45000	102.67942	10.45000	102.59326			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	99.94820			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			9.23500	99.65119	9.23500	99.57747			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.72000	86.24611	10.72000	86.17272			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.04444			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.91000	94.06013	10.91000	93.97827			382,941,000,000.00	35,100,000	11,700,000
Total SBS31 SPOT									382,941,000,000.00	35,100,000	11,700,000
Total For SBS31									382,941,000,000.00	35,100,000	11,700,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.58111			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.76252			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.61000	100.74791	10.61000	100.66303			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	99.97389			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	99.76829			0.00	0	0
Total SBS36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.42000	95.67822	9.42000	95.60566			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			10.49000	92.14701	10.49000	92.06939			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.49000	87.82872	11.49000	87.74788			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			10.13000	95.44454	10.13000	95.36768			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.52369			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			10.19000	101.01818	10.19000	100.93637		5,193,843,000,000.00		509,700,000	169,900,000
Total SBS41 SPOT								5,193,843,000,000.00		509,700,000	169,900,000
Total For SBS41								5,193,843,000,000.00		509,700,000	169,900,000
SBS42 On 12/11/2025 Spot Bond			10.89000	100.66644	10.89000	100.57946			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			11.06000	100.61383	11.06000	100.52558			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.60828			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.65380			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.96000	107.96257	9.96000	107.87612			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.68846			0.00	0	0
Total SBS47 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS47										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.02000	116.99203	3.02000	275.37299				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.52000	137.39543	2.52000	138.57460				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	91.55731	100.00000	90.87468				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			3.38000	201.93430	3.38000	202.02063				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	42.96122	100.00000	42.64976				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.39127				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	87.61905	100.00000	86.99764				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				179.90027	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.20000	123.23024	3.20000	138.08797				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	101.99454	6.50000	101.94107				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.33215				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.44810				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			9.25500	100.16974	9.25500	100.09548				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000
Total For SHS05										0.00	0	10,000,000,000
SHS05/ On 29/06/2017 Spot Bond			8.75000	100.61023	8.75000	100.53963				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	101.99459				0.00	69,600,000	17,400,000
Total SHS06 SPOT										0.00	69,600,000	17,400,000
Total For SHS06										0.00	69,600,000	17,400,000
SHS11U On 19/11/2016 Spot Bond			100.00000	93.63868	100.00000	92.92929				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500				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	100.95943				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.86069				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS17U On 30/09/2016 Spot Bond			100.00000	86.72447	100.00000	86.12637				0.00	0	0
Total SHS17U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	92.96213	100.00000	92.27691			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			9.35500	104.60324	9.35500	104.52530			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	101.99049			0.00	60,000,000	60,000,000
Total SHS22 SPOT									0.00	60,000,000	60,000,000
Total For SHS22									0.00	60,000,000	60,000,000
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.57960			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.59805			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			10.26000	99.32113	10.26000	99.23970		1,640,574,000,000.00		159,900,000	53,300,000
Total SHS25 SPOT								1,640,574,000,000.00		159,900,000	53,300,000
Total For SHS25								1,640,574,000,000.00		159,900,000	53,300,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.59805			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.82212			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	23.24731	100.00000	23.07876			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			8.80000	104.29196	8.80000	104.21697			0.00	0	1,140,000,000
Total SLI2 SPOT									0.00	0	1,140,000,000
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.80500	101.82255	9.80500	101.74226			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			9.15500	101.98040	9.15500	101.90601		4,776,163,500,000.00		521,700,000	4,044,300,000
Total SNT01 SPOT								4,776,163,500,000.00		521,700,000	4,044,300,000

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 SNT01									4,776,163,500,000.00	521,700,000	4,044,300,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.27368			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			11.25000	47.94824	11.25000	105.61608			10,432,125,000,000.00	927,300,000	1,809,100,000
Total SNT03 SPOT									10,432,125,000,000.00	927,300,000	1,809,100,000
Total For SNT03									10,432,125,000,000.00	927,300,000	1,809,100,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.44080			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.65359			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.41638			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.44902			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.27740			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.31602			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	99.71388			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.13792			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			10.03500	96.16051	10.03500	96.08336			0.00	0	4,005,000,000
Total SSA06 SPOT									0.00	0	4,005,000,000
Total For SSA06									0.00	0	4,005,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.31342			0.00	0	0
Total SSN001 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.66630				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	99.92900				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.93000	90.43717	9.93000	90.36536				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.93000	90.43717	9.93000	90.36536				0.00	0	19,200,000,000
Total SSN005 SPOT										0.00	0	19,200,000,000
Total For SSN005										0.00	0	19,200,000,000
SSN00: On 15/01/2020 Spot Bond			9.63000	93.30598	9.63000	93.23446				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.81445				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.63500	102.53143	8.63500	102.46079				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			2.65000	118.32170	2.65000	118.65218				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	97.33068	9.61500	97.25578				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	101.36435	8.50000	101.31131				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			10.83000	98.92419	10.83000	98.83870				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	101.16477				0.00	0	0
Total SSN018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN018										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.11000	73.42147	11.11000	73.35713				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	100.02295				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	100.09649				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	100.65624				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	93.96956				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	101.30929				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				100.00000	0.00000	101.47670				0.00	0	3,000,000,000
Total SSN030 SPOT										0.00	0	3,000,000,000
Total For SSN030										0.00	0	3,000,000,000
SSN03 On 17/03/2020 Spot Bond				100.00000	0.00000	100.87266				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	101.28537				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	101.69155				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	101.38643				0.00	0	0
Total SSN037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN037										0.00	0	0
SY128€ On 18/08/2016 Spot Bond				100.00000	0.00000	101.44327				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	101.24476				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY129€ On 28/07/2016 Spot Bond				100.00000	0.00000	99.87420				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SY1307 On 12/09/2016 Spot Bond				100.00000	0.00000	98.90976				0.00	0	0
Total SY1307 SPOT										0.00	0	0
Total For SY1307										0.00	0	0
SY130€ On 16/09/2016 Spot Bond				100.00000	0.00000	98.82493				0.00	0	0
Total SY1308 SPOT										0.00	0	0
Total For SY1308										0.00	0	0
SY130€ On 27/07/2016 Spot Bond				100.00000	0.00000	99.89684				0.00	0	0
Total SY1309 SPOT										0.00	0	0
Total For SY1309										0.00	0	0
SY131C On 26/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1310 SPOT										0.00	0	0
Total For SY1310										0.00	0	0
SY1311 On 04/08/2016 Spot Bond				100.00000	0.00000	99.73104				0.00	0	0
Total SY1311 SPOT										0.00	0	0
Total For SY1311										0.00	0	0
SY1312 On 19/10/2016 Spot Bond				100.00000	0.00000	98.13133				0.00	0	0
Total SY1312 SPOT										0.00	0	0
Total For SY1312										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.76000	98.28642	9.76000	98.20968				0.00	0	1,560,000,000
Total SZ25 SPOT										0.00	0	1,560,000,000
Total For SZ25										0.00	0	1,560,000,000
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	101.44086				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.49798				0.00	0	0
Total T12A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For T12A11									0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.86000	93.56008	9.86000	101.59477			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	101.44776			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.50766			0.00	0	210,000,000
Total T13A11 SPOT									0.00	0	210,000,000
Total For T13A11									0.00	0	210,000,000
T13A12 On 21/08/2020 Spot Bond			9.76000	103.32870	9.76000	106.45879			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.39107			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	101.44776			0.00	0	0
Total T13A14 SPOT									0.00	0	0
Total For T13A14									0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.50442			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.86000	105.08522	9.86000	104.91679			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	101.03613			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.72708			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.27537			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS133										0.00	0	0
TFS13E On 06/07/2018 Spot Bond				100.00000	0.00000	100.38911				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13E On 06/07/2020 Spot Bond				100.00000	0.00000	100.39719				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	101.51183				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS13E On 28/04/2017 Spot Bond				100.00000	0.00000	99.87204				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS13E On 27/05/2019 Spot Bond				100.00000	0.00000	101.35483				0.00	0	2,488,651,800
Total TFS139 SPOT										0.00	0	2,488,651,800
Total For TFS139										0.00	0	2,488,651,800
TFS84 On 28/07/2016 Spot Bond			7.75000	99.93634	7.75000	99.87277				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	100.09532				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.28497				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.14620	7.83000	100.08352				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.09414				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.09682				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	93.12877	7.39000	100.07891				0.00	0	0
Total TH10A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.09414				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.09682				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	93.33173	7.16000	100.07650				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.10208				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.10165				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.11192				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.11053				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.15235				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.14758				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09403				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09746				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	100.16267	8.73000	100.09292				0.00	0	4,294,620,000
Total TH11A3 SPOT										0.00	0	4,294,620,000

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 TH11A3										0.00	0	4,294,620,000
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	99.91315				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09682				0.00	0	759,010,000
Total TH11A5 SPOT										0.00	0	759,010,000
Total For TH11A5										0.00	0	759,010,000
TH11A6 On 18/07/2041 Spot Bond			9.47500	88.02563	9.47500	97.82399				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.80417				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09682				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.10228				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.10111				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.10068				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.11170				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.11127				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.10753				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.14490				0.00	0	0
Total TH11D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.14532				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.14320				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	101.42454				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.46534				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.81000	100.93339	9.81000	102.14639				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	101.44086				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	101.49798				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.72000	100.55149	9.72000	100.47286				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.43270				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.49798				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/02/2048 Spot Bond			9.83000	86.23217	9.83000	99.49694				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.57140				0.00	0	0
Total TH12B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.57140				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.57140				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.57140				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.70185				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.70185				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.70185				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	101.70022				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	102.23096				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	102.23096				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	102.37955				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	102.22120				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.40332				0.00	0	0
Total TH13A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				100.00000	0.00000	101.43923				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2050 Spot Bond				100.00000	0.00000	101.49790				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.96000	99.51864	9.96000	101.77154				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	101.40495				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.44086				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	101.50606				0.00	0	270,000,000
Total TH13A7 SPOT										0.00	0	270,000,000
Total For TH13A7										0.00	0	270,000,000
TH13A7 On 21/08/2020 Spot Bond			9.85000	102.00220	9.85000	103.28018				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	101.39107				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.57130				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.57293				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.59338				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.56104				0.00	0	0
Total TH13B4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.68542				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	101.69846				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	101.67419				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	101.70649				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	102.22253				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.22253				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.23792				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.21383				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH9A11: On 18/07/2039 Spot Bond				100.00000	0.00000	100.09371				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12: On 18/07/2039 Spot Bond				100.00000	0.00000	100.09853				0.00	22,000,000,000	11,000,000,000
Total TH9A12 SPOT										0.00	22,000,000,000	11,000,000,000
Total For TH9A12										0.00	22,000,000,000	11,000,000,000
THE8A: On 18/04/2036 Spot Bond			101.06155	5.86950	101.06155	5.82654				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.10496			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.11831			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.14859			0.00	0	0
Total THE9D4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.93000	91.08044	9.93000	90.97285			0.00	0	10,000,000,000
Total TL20 SPOT									0.00	0	10,000,000,000
Total For TL20									0.00	0	10,000,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	15.89632	100.00000	15.80626			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500			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			8.63500	102.53013	8.63500	102.45949		3,709,596,000,000.00		429,600,000	49,321,257,282
Total TN17 SPOT								3,709,596,000,000.00		429,600,000	49,321,257,282
Total For TN17								3,709,596,000,000.00		429,600,000	49,321,257,282
TN20 On 17/09/2020 Spot Bond			9.71000	106.32829	9.71000	106.24612		159,090,582,000,000.00		16,384,200,000	33,547,882,000
Total TN20 SPOT								159,090,582,000,000.00		16,384,200,000	33,547,882,000
Total For TN20								159,090,582,000,000.00		16,384,200,000	33,547,882,000
TN20U On 14/04/2020 Spot Bond			100.00000	3.61357	100.00000	3.58737			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			10.27000	104.98672	10.27000	104.90105		314,262,000,000.00		30,600,000	19,719,900,000
Total TN23 SPOT								314,262,000,000.00		30,600,000	19,719,900,000
Total For TN23								314,262,000,000.00		30,600,000	19,719,900,000
TN25 On 19/08/2025 Spot Bond			10.88000	96.25151	10.88000	96.16750			0.00	0	26,200,000,000
Total TN25 SPOT									0.00	0	26,200,000,000
Total For TN25									0.00	0	26,200,000,000
TN27 On 14/11/2027 Spot Bond			10.88500	88.97989	10.88500	88.90304		12,003,978,000,000.00		1,102,800,000	9,787,600,000
Total TN27 SPOT								12,003,978,000,000.00		1,102,800,000	9,787,600,000
Total For TN27								12,003,978,000,000.00		1,102,800,000	9,787,600,000
TN30 On 09/10/2030 Spot Bond			11.33000	97.23932	11.33000	97.15152			0.00	0	2,900,000,000
Total TN30 SPOT									0.00	0	2,900,000,000
Total For TN30									0.00	0	2,900,000,000
TN40 On 09/10/2040 Spot Bond			11.56500	96.52235	11.56500	96.43344			0.00	0	800,000,000
Total TN40 SPOT									0.00	0	800,000,000
Total For TN40									0.00	0	800,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.27378			0.00	0	15,131,200
Total TNF18 SPOT									0.00	0	15,131,200
Total For TNF18									0.00	0	15,131,200
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.90024			0.00	0	0

Contract 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	101.53251				0.00	0	1,390,000,000
Total TORQ3 SPOT										0.00	0	1,390,000,000
Total For TORQ3										0.00	0	1,390,000,000
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.17362				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.64488				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.68138				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.73611				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.57100	10.00000	110.48500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.44216				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.41518				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.26686				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA05 SPOT										0.00	0	300,000,000
Total For TPDA05										0.00	0	300,000,000
TPDA05 On 30/11/2020 Spot Bond				100.00000	0.00000	101.27724				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			9.86000	100.19115	9.86000	100.11257				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	99.83951	10.00000	99.75935				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	99.84350	9.75000	99.76534				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	9.84628	100.00000	9.77029				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	100.91774				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	100.95976				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			10.11000	99.53374	10.11000	99.45331				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.02645				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.15962				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.46599				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	100.89824				0.00	0	0

Contract 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	100.94449				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.50454	100.00000	8.44288				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.05627	100.00000	8.99061				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	100.97017				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.38731	100.00000	9.31925				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	100.97530				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.66317	100.00000	9.59312				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.11894				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.02874	100.00000	12.93428				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.43595				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	16.72534	100.00000	16.60408				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	15.36168	100.00000	15.25030				0.00	0	0

Contract 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	2.77408	100.00000	2.75397				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19€ On 18/08/2016 Spot Bond				100.00000	0.00000	99.47832				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP19€ On 15/09/2016 Spot Bond				100.00000	0.00000	98.91727				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	98.40002				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP19€ On 27/10/2016 Spot Bond				100.00000	0.00000	98.11866				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP19€ On 24/11/2016 Spot Bond				100.00000	0.00000	97.46668				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP20€ On 08/12/2016 Spot Bond				100.00000	0.00000	97.15404				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	99.72903				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	95.70052				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	95.41758				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP204 On 01/09/2016 Spot Bond				100.00000	0.00000	99.12338				0.00	0	0
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	94.93462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TSP205 SPOT									0.00	0	0
Total For TSP205									0.00	0	0
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	94.76021			0.00	1,600,000,000	800,000,000
Total TSP206 SPOT									0.00	1,600,000,000	800,000,000
Total For TSP206									0.00	1,600,000,000	800,000,000
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	93.71882			0.00	300,000,000	300,000,000
Total TSP207 SPOT									0.00	300,000,000	300,000,000
Total For TSP207									0.00	300,000,000	300,000,000
TSP208 On 10/11/2016 Spot Bond				100.00000	0.00000	97.59303			0.00	0	0
Total TSP208 SPOT									0.00	0	0
Total For TSP208									0.00	0	0
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	93.41648			0.00	0	0
Total TSP209 SPOT									0.00	0	0
Total For TSP209									0.00	0	0
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	93.08821			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	92.79346			0.00	300,000,000	300,000,000
Total TSP211 SPOT									0.00	300,000,000	300,000,000
Total For TSP211									0.00	300,000,000	300,000,000
TSP212 On 22/12/2016 Spot Bond				100.00000	0.00000	96.74034			0.00	1,600,000,000	800,000,000
Total TSP212 SPOT									0.00	1,600,000,000	800,000,000
Total For TSP212									0.00	1,600,000,000	800,000,000
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	92.53548			0.00	0	0
Total TSP213 SPOT									0.00	0	0
Total For TSP213									0.00	0	0
TSP214 On 05/01/2017 Spot Bond				100.00000	0.00000	96.38978			0.00	0	0
Total TSP214 SPOT									0.00	0	0
Total For TSP214									0.00	0	0
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	92.22018			0.00	0	0
Total TSP215 SPOT									0.00	0	0
Total For TSP215									0.00	0	0
TSP216 On 19/01/2017 Spot Bond			100.00000	67.21915	100.00000	66.84982		200,000,000,000,000.00	12,000,000,000	6,000,000,000	
Total TSP216 SPOT								10,000,000,000,000.00	12,000,000,000	6,000,000,000	
Total For TSP216								10,000,000,000,000.00	12,000,000,000	6,000,000,000	
TSP217 On 20/07/2017 Spot Bond			100.00000	50.47702	100.00000	100.00000		600,000,000,000,000.00	6,000,000,000	3,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP217 SPOT										10,000,000,000,000.00	6,000,000,000	3,000,000,000
Total For TSP217										10,000,000,000,000.00	6,000,000,000	3,000,000,000
TTO01L On 28/08/2019 Spot Bond			100.00000	18.48385	100.00000	18.34984				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	99.87920				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	101.13549				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	101.28141				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC16 On 25/07/2016 Spot Bond				100.00000	0.00000	102.13973				0.00	200,000,000	50,000,000
Total TWC169 SPOT										0.00	200,000,000	50,000,000
Total For TWC169										0.00	200,000,000	50,000,000
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.24189				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	101.98103				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	99.86703				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC17 On 15/08/2016 Spot Bond				100.00000	0.00000	101.56000				0.00	0	0
Total TWC173 SPOT										0.00	0	0
Total For TWC173										0.00	0	0
TWC17 On 17/08/2016 Spot Bond				100.00000	0.00000	101.51882				0.00	0	0
Total TWC174 SPOT										0.00	0	0
Total For TWC174										0.00	0	0
TWC17 On 19/08/2016 Spot Bond				100.00000	0.00000	101.28219				0.00	0	0
Total TWC175 SPOT										0.00	0	0
Total For TWC175										0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	101.26082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC177 SPOT										0.00	0	0
Total For TWC177										0.00	0	0
TWC17 On 24/08/2016 Spot Bond				100.00000	0.00000	101.21933				0.00	0	0
Total TWC179 SPOT										0.00	0	0
Total For TWC179										0.00	0	0
TWC18 On 26/08/2016 Spot Bond				100.00000	0.00000	101.13376				0.00	0	0
Total TWC181 SPOT										0.00	0	0
Total For TWC181										0.00	0	0
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	100.74968				0.00	0	0
Total TWC182 SPOT										0.00	0	0
Total For TWC182										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	100.63085				0.00	0	0
Total TWC183 SPOT										0.00	0	0
Total For TWC183										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	100.21529				0.00	0	0
Total TWC185 SPOT										0.00	0	0
Total For TWC185										0.00	0	0
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	102.19073				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	101.28999				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	102.03456				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	101.21328				0.00	0	0
Total TWCM27 SPOT										0.00	0	0
Total For TWCM27										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.76000	107.61627	9.76000	107.53271				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.76000	107.46083	10.76000	107.36906				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.66816	100.00000	7.62270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.49891	100.00000	7.44454				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.77540	100.00000	7.71903				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.13256	100.00000	8.07360				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.08902	100.00000	9.99482				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	7.49707	100.00000	7.45263				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.41499	100.00000	7.36124				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.58075	100.00000	7.52579				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	7.92134	100.00000	7.86391				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	9.83242	100.00000	9.74060				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	101.78257				0.00	0	0
Total VKC14 SPOT										0.00	0	0
Total For VKC14										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	101.01526				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	100.51151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC16 SPOT										0.00	0	0
Total For VKC16										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	29.66941	100.00000	29.45431				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.80542				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.59724				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.77916				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.08988				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.58894				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	7.21527	100.00000	7.17250				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.18689	100.00000	7.13479				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	8.82505	100.00000	8.76107				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	4.61758	100.00000	4.58410				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	9.88514	100.00000	9.79284				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	7.04417	100.00000	7.00242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.10298	100.00000	7.05149				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.01990	100.00000	8.95450				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.40635	100.00000	4.37440				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.56995	100.00000	9.48059				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	0.00085	100.00000	0.00084				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.09000	244.44165	2.09000	244.20425				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			8.22500	102.01751	8.22500	101.95048				0.00	0	2,000,000,000
Total WSP2 SPOT										0.00	0	2,000,000,000
Total For WSP2										0.00	0	2,000,000,000
WSP3 On 28/05/2019 Spot Bond			8.55500	102.50033	8.55500	102.43035				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.83500	101.92541	8.83500	101.85359				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			9.07500	101.10828	9.07500	101.03514				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			7.95000	78.03009	7.95000	77.98051				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	86.49289	100.00000	85.88235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									51,086,877,297,371,000.00	6,100,743,247,200	312,781,266,582
Total for SPOT :									51,086,877,297,371,000.00	100,743,247,200	312,781,266,582
Total Futures									51,086,877,574,380,800.00	100,743,249,474	312,782,024,629
Total Options									0.00	0	68,330
Grand Total:									51,086,877,574,380,800.00	100,743,249,474	312,782,092,959