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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2016 Bond Future			10.05500	82.33982	10.15668	81.65226			557,522,921.22	6,771	0
ES33 On 03/11/2016 Bond Future			10.09749	80.26680	10.22796	79.39423			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.16325	81.83947	10.29751	80.95279			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.21582	79.73043	10.35415	78.82666			0.00	0	0
Total ES33 Future									557,522,921.22	6,771	8,789
ES33 On 04/08/2016 Bond Future	10.24	Call			556.74000	0.55674	1,244,300		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.24	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.25	Call			623.16000	0.62316	1,310,720		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.25	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Call			689.49000	0.68949	1,377,050		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			6,707.68000	6.70768	7,580,250		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Call			6,591.77000	6.59177	7,464,340		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			6,649.76000	6.64976	7,522,330		0.00	0	0

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	10.59	Call			1,880.62000	1.88062	2,767,300		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			1,943.71000	1.94371	2,830,390		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			2,006.72000	2.00672	2,893,400		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	04/05/2017	Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Call			1,190.02000	1.19002	2,093,790		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Call			1,253.27000	1.25327	2,157,040		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			1,316.45000	1.31645	2,220,220		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												557,522,921.22	6,771	8,789
ES42	On	04/08/2016	Bond Future			10.16500	87.35993	10.26663	86.56360			0.00	0	0
ES42	On	03/11/2016	Bond Future			10.19963	84.97935	10.33516	83.92769			0.00	0	8,777
ES42	On	02/02/2017	Bond Future			10.26053	86.64454	10.39983	85.57547			0.00	0	0
ES42	On	04/05/2017	Bond Future			10.31286	84.16746	10.45631	83.07762			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	04/08/2016	Bond Future			127.68833	127.68833	127.71394	127.71394			92,701,727.58	726	0
I2025	On	03/11/2016	Bond Future			130.09297	130.09297	130.12146	130.12146			0.00	0	3,106
Total I2025 Future												92,701,727.58	726	3,106
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			3,863.94000	3.86394	3,838,330		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			3,853.94000	3.85394	3,828,330		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			3,843.94000	3.84394	3,818,330		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			891.46000	0.89146	862,970		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			911.46000	0.91146	882,970		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			901.46000	0.90146	872,970		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												92,701,727.58	726	3,106
I2033	On	04/08/2016	Bond Future			107.59809	107.59809	107.61896	107.61896			57,134,585.79	531	0
I2033	On	03/11/2016	Bond Future			108.60762	108.60762	108.63108	108.63108			0.00	0	4,275

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Future												57,134,585.79	531	4,275
I2033	On	04/08/2016	Bond Future	104.99	Call			2,628.96000	2.62896	2,608,090		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			2,618.96000	2.61896	2,598,090		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			2,608.96000	2.60896	2,588,090		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			538.92000	0.53892	562,380		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Put			548.92000	0.54892	572,380		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			528.92000	0.52892	552,380		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												57,134,585.79	531	4,275
I2038	On	04/08/2016	Bond Future			133.95583	133.95583	133.98202	133.98202			1,341,433,681.62	10,014	0
I2038	On	03/11/2016	Bond Future			136.47859	136.47859	136.50764	136.50764			0.00	0	20,808
Total I2038 Future												1,341,433,681.62	10,014	20,808
I2038	On	04/08/2016	Bond Future	129.30	Call			4,682.02000	4.68202	4,655,830		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			4,672.02000	4.67202	4,645,830		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			4,662.02000	4.66202	4,635,830		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			187.64000	0.18764	158,590		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			177.64000	0.17764	148,590		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			197.64000	0.19764	168,590		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												1,341,433,681.62	10,014	20,808
I2046	On	04/08/2016	Bond Future			133.83314	133.83314	133.85850	133.85850			1,901,902,752.54	14,211	0
I2046	On	03/11/2016	Bond Future			134.85551	134.85551	134.88418	134.88418			0.00	0	17,253
Total I2046 Future												1,901,902,752.54	14,211	17,253
I2046	On	04/08/2016	Bond Future	129.00	Call			4,858.50000	4.85850	4,833,140		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			4,848.50000	4.84850	4,823,140		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future	129.02	Call			4,838.50000	4.83850	4,813,140		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			2,185.82000	2.18582	2,214,490		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			2,195.82000	2.19582	2,224,490		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			2,205.82000	2.20582	2,234,490		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												1,901,902,752.54	14,211	17,253
I2050	On	04/08/2016	Bond Future			142.34491	142.34491	142.37195	142.37195			750,015,330.79	5,269	0
I2050	On	03/11/2016	Bond Future			145.02573	145.02573	145.05569	145.05569			0.00	0	21,628
Total I2050 Future												750,015,330.79	5,269	21,628
I2050	On	04/08/2016	Bond Future	139.12	Call			3,251.95000	3.25195	3,224,910		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			3,241.95000	3.24195	3,214,910		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			3,231.95000	3.23195	3,204,910		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			4,464.31000	4.46431	4,494,270		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			4,474.31000	4.47431	4,504,270		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			4,484.31000	4.48431	4,514,270		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												750,015,330.79	5,269	21,628
R186	On	04/08/2016	Bond Future			8.56000	114.56842	8.64596	113.93679		9.55	2,767,858,458.78	24,159	0
R186	On	03/11/2016	Bond Future			8.58211	116.79409	8.68150	116.07761		9.19	1,167,940.90	10	93,026
R186	On	02/02/2017	Bond Future			8.60749	113.77827	8.71025	113.05191		9.37	0.00	0	0
R186	On	04/05/2017	Bond Future			8.61846	116.12440	8.72511	115.38480		9.14	0.00	0	0
Total R186 Future												2,769,026,399.68	24,169	93,026
R186	On	04/08/2016	Bond Future	10.00	Call			9,346.49000	9.34649	9,978,120	10.15	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000	10.15	0.00	0	0
R186	On	04/08/2016	Bond Future	9.35	Call			4,997.58000	4.99758	5,629,210	9.91	0.00	0	0
R186	On	04/08/2016	Bond Future	9.35	Put			0.00000	0.00000	0,000	9.91	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			5,340.93000	5.34093	5,972,560	9.94	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			0.00000	0.00000	0,000	9.94	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Call			6,699.42000	6.69942	7,331,050	10.06	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			0.00000	0.00000	0,000	10.06	0.00	0	0

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R186	On	04/08/2016	Bond Future	9.20	Call			3,958.51000	3.95851	4,590,140	9.82	0.00	0	0
R186	On	04/08/2016	Bond Future	9.20	Put			0.00000	0.00000	0,000	9.82	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Call			4,306.39000	4.30639	4,938,020	9.85	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			0.00000	0.00000	0,000	9.85	0.00	0	0
R186	On	04/08/2016	Bond Future	9.30	Call			4,652.74000	4.65274	5,284,370	9.88	0.00	0	0
R186	On	04/08/2016	Bond Future	9.30	Put			0.00000	0.00000	0,000	9.88	0.00	0	0
R186	On	04/08/2016	Bond Future	8.85	Call			1,490.71000	1.49071	2,111,910	9.61	0.00	0	0
R186	On	04/08/2016	Bond Future	8.85	Put			10.43000	0.01043	0,000	9.61	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Call			1,842.11000	1.84211	2,470,610	9.64	0.00	0	0
R186	On	04/08/2016	Bond Future	8.90	Put			3.13000	0.00313	0,000	9.64	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			33.53000	0.03353	0,000	9.47	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			1,108.88000	1.10888	443,720	9.47	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			40.79000	0.04079	0,000	9.47	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			1,042.02000	1.04202	369,600	9.47	0.00	0	0
R186	On	04/08/2016	Bond Future	9.10	Call			3,258.20000	3.25820	3,889,820	9.76	0.00	0	0
R186	On	04/08/2016	Bond Future	9.10	Put			0.01000	0.00001	0,000	9.76	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			27.38000	0.02738	0,000	9.47	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			1,176.91000	1.17691	517,900	9.47	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			7,336.11000	7.33611	7,974,860	9.74	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			271.01000	0.27101	193,280	9.74	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.95	Call			3,256.19000	3.25619	3,700,980	9.30	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			1,351.11000	1.35111	1,079,420	9.30	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			3,301.69000	3.30169	3,749,780	9.31	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			1,326.50000	1.32650	1,058,110	9.31	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			5,549.09000	5.54909	6,127,570	9.56	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			548.22000	0.54822	410,220	9.56	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			3,347.47000	3.34747	3,799,050	9.31	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			1,302.24000	1.30224	1,037,340	9.31	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			7,040.86000	7.04086	7,671,590	9.71	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			305.01000	0.30501	219,260	9.71	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.10	Call			3,967.09000	3.96709	4,461,930	9.39	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			1,016.75000	1.01675	795,110	9.39	0.00	0	5,200
R186	On	03/11/2016	Bond Future	9.20	Call			4,472.90000	4.47290	4,998,400	9.44	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			833.17000	0.83317	642,190	9.44	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			3,389.37000	3.38937	3,761,260	9.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			2,690.31000	2.69031	2,335,840	9.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			2,753.60000	2.75360	2,393,740	9.39	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			3,351.06000	3.35106	3,720,250	9.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			2,721.82000	2.72182	2,364,650	9.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			2,124.71000	2.12471	2,394,660	9.27	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			4,120.66000	4.12066	3,664,250	9.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2017	Bond Future	8.90	Call			3,742.76000	3.74276	4,138,650	9.45	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			6,494.73000	6.49473	7,028,900	9.80	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			1,117.96000	1.11796	925,770	9.80	0.00	0	6,500
R186	On	02/02/2017	Bond Future	8.79	Call			3,312.97000	3.31297	3,679,470	9.39	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			2,418.01000	2.41801	2,087,540	9.45	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			5,995.95000	5.99595	6,510,470	9.74	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			1,280.39000	1.28039	1,068,550	9.74	0.00	0	750
R186	On	04/05/2017	Bond Future	8.89	Put			3,113.43000	3.11343	2,803,020	9.22	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			4,281.71000	4.28171	4,714,200	9.22	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			3,082.95000	3.08295	2,775,840	9.22	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			4,319.47000	4.31947	4,755,260	9.23	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			3,052.69000	3.05269	2,748,880	9.23	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			4,244.12000	4.24412	4,673,310	9.22	0.00	0	0
Total R186 Option												0.00	0	26,800
Total For R186												2,769,026,399.68	24,169	119,826
R197	On	04/08/2016	Bond Future			299.26830	299.26830	299.32841	299.32841			428,552,205.60	1,432	0
R197	On	03/11/2016	Bond Future			304.90421	304.90421	304.97113	304.97113			0.00	0	1,589
Total R197 Future												428,552,205.60	1,432	1,589
R197	On	04/08/2016	Bond Future	293.96	Call			5,368.41000	5.36841	5,308,300		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			5,358.41000	5.35841	5,298,300		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			5,348.41000	5.34841	5,288,300		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			1,411.13000	1.41113	1,344,210		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			1,401.13000	1.40113	1,334,210		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			1,391.13000	1.39113	1,324,210		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												428,552,205.60	1,432	1,589
R202	On	04/08/2016	Bond Future			248.09864	248.09864	248.14678	248.14678		8.51	3,463,208,915.76	13,959	0
R202	On	03/11/2016	Bond Future			252.77084	252.77084	252.82464	252.82464			0.00	0	36,773
Total R202 Future												3,463,208,915.76	13,959	36,773
R202	On	04/08/2016	Bond Future	243.24	Call			4,907.34000	4.90734	4,858,640	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			0.56000	0.00056	0,000	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			4,897.35000	4.89735	4,848,640	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			0.57000	0.00057	0,000	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			4,887.37000	4.88737	4,838,640	8.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2016	Bond Future	243.26	Put			0.59000	0.00059	0,000	8.91	0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			1,025.36000	1.02536	1,079,160		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			1,035.36000	1.03536	1,089,160		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			1,045.36000	1.04536	1,099,160		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												3,463,208,915.76	13,959	36,773
R2023	On	04/08/2016	Bond Future			8.28000	100.78647	8.35586	100.41554		6.96	163,475,654.34	1,622	0
R2023	On	03/11/2016	Bond Future			8.30557	98.77251	8.39010	98.37149		6.89	0.00	0	11,971
R2023	On	02/02/2017	Bond Future			8.32863	100.70762	8.41685	100.30242		6.65	0.00	0	0
R2023	On	04/05/2017	Bond Future			8.32523	98.84782	8.41782	98.43573		6.61	0.00	0	0
Total R2023 Future												163,475,654.34	1,622	11,971
R2023	On	04/08/2016	Bond Future	8.24	Call			35.05000	0.03505	0,000	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			602.28000	0.60228	196,300	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			42.23000	0.04223	0,000	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			560.34000	0.56034	147,180	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			50.51000	0.05051	0,000	6.90	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			519.53000	0.51953	98,090	6.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			61.56000	0.06156	41,750	7.29	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			6,194.39000	6.19439	6,576,120	7.29	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			59.65000	0.05965	40,360	7.29	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			6,236.14000	6.23614	6,618,390	7.29	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			57.79000	0.05779	39,020	7.29	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			6,152.66000	6.15266	6,533,870	7.29	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			3,092.10000	3.09210	3,342,940	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			1,087.94000	1.08794	933,580	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			3,032.09000	3.03209	3,280,060	6.77	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			1,117.26000	1.11726	960,030	6.77	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			3,062.03000	3.06203	3,311,440	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1,102.52000	1.10252	946,730	6.78	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,875.64000	1.87564	1,696,060	6.65	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			2,704.90000	2.70490	2,939,330	6.65	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			1,856.40000	1.85640	1,678,740	6.65	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			2,655.65000	2.65565	2,886,230	6.64	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,895.03000	1.89503	1,713,520	6.64	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			2,680.21000	2.68021	2,912,720	6.65	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												163,475,654.34	1,622	11,971

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2016	Bond Future			7.51000	104.07202	7.55525	104.02485		1.18	2,356,919,036.94	22,647	0
R203	On	03/11/2016	Bond Future			7.47378	101.84343	7.51726	101.80796		0.94	60,291,310.56	592	30,354
R203	On	02/02/2017	Bond Future			7.30241	103.83882	7.35820	103.80642		0.66	0.00	0	0
R203	On	04/05/2017	Bond Future			6.45217	101.80352	6.54183	101.77199		0.40	0.00	0	0
Total R203 Future												2,417,210,347.50	23,239	30,354
R203	On	04/08/2016	Bond Future	7.24	Call			0.00000	0.00000	0,000	1.15	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			329.28000	0.32928	282,110	1.15	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			0.00000	0.00000	0,000	1.15	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			318.81000	0.31881	271,640	1.15	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			0.01000	0.00001	0,000	1.15	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			308.35000	0.30835	261,170	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			1,073.59000	1.07359	1,107,920	1.02	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			4.11000	0.00411	2,970	1.02	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			1,081.44000	1.08144	1,115,810	1.02	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			3.94000	0.00394	2,840	1.02	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			1,089.30000	1.08930	1,123,710	1.02	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			3.78000	0.00378	2,720	1.02	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			310.93000	0.31093	331,660	0.67	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			112.90000	0.11290	101,230	0.67	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			314.74000	0.31474	335,600	0.67	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			110.93000	0.11093	99,390	0.67	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			318.84000	0.31884	339,840	0.67	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			109.24000	0.10924	97,840	0.67	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			213.53000	0.21353	232,040	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			84.26000	0.08426	71,240	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			216.12000	0.21612	234,430	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			83.34000	0.08334	70,120	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			218.40000	0.21840	236,840	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			82.11000	0.08211	69,020	0.39	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												2,417,210,347.50	23,239	30,354
R2030	On	04/08/2016	Bond Future			8.94000	92.93469	9.03101	92.26943			1,736,391,747.96	18,684	0
R2030	On	03/11/2016	Bond Future			8.95580	94.82896	9.07009	94.00315			148,312,493.44	1,564	29,113
R2030	On	02/02/2017	Bond Future			8.98653	92.68077	9.10410	91.84222			0.00	0	0
R2030	On	04/05/2017	Bond Future			9.00898	94.59218	9.13022	93.73771			0.00	0	0
Total R2030 Future												1,884,704,241.40	20,248	29,113
R2030	On	04/08/2016	Bond Future	10.17	Call			7,787.63000	7.78763	8,452,890		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			1,979.74000	1.97974	2,805,550		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/11/2016	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Call			1,840.27000	1.84027	2,666,080		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			1,910.04000	1.91004	2,735,850		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			1,443.35000	1.44335	2,281,900		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			1,304.54000	1.30454	2,143,090		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			1,373.98000	1.37398	2,212,530		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			1,452.91000	1.45291	2,307,380		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			1,315.78000	1.31578	2,170,250		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			1,384.38000	1.38438	2,238,850		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												1,884,704,241.40	20,248	29,113
R2032	On	04/08/2016	Bond Future			9.06000	96.25286	9.15108	95.53973		12.88	319,463,242.34	3,319	0
R2032	On	03/11/2016	Bond Future			9.07949	94.06165	9.19377	93.17627		13.10	0.00	0	12,317
R2032	On	02/02/2017	Bond Future			9.11421	95.90464	9.23159	95.00548		12.87	0.00	0	0
R2032	On	04/05/2017	Bond Future			9.13715	93.72062	9.25799	92.80430		13.20	0.00	0	0
Total R2032 Future												319,463,242.34	3,319	12,317
R2032	On	04/08/2016	Bond Future	8.99	Call			33.89000	0.03389	0,000	12.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			1,300.52000	1.30052	553,500	12.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			40.92000	0.04092	0,000	12.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			1,228.18000	1.22818	474,130	12.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			49.11000	0.04911	0,000	12.78	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			1,157.11000	1.15711	394,870	12.78	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			8,154.56000	8.15456	8,946,560	13.87	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			318.28000	0.31828	224,900	13.87	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			8,214.57000	8.21457	9,008,390	13.87	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			310.76000	0.31076	219,200	13.87	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			8,274.65000	8.27465	9,070,280	13.87	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			303.38000	0.30338	213,630	13.87	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			4,583.54000	4.58354	5,164,560	13.06	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			2,500.43000	2.50043	2,182,290	13.06	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			4,627.94000	4.62794	5,211,780	13.07	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			2,471.28000	2.47128	2,155,960	13.07	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			4,672.78000	4.67278	5,259,420	13.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/02/2017	Bond Future	9.53	Put			2,442.66000	2.44266	2,130,140	13.07	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			4,935.79000	4.93579	5,492,420	13.35	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			3,579.98000	3.57998	3,220,290	13.35	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			4,976.05000	4.97605	5,536,060	13.35	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			3,546.59000	3.54659	3,190,280	13.35	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			5,016.46000	5.01646	5,580,160	13.36	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			3,513.43000	3.51343	3,160,810	13.36	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												319,463,242.34	3,319	12,317
R2035	On	04/08/2016	Bond Future			9.12500	101.70715	9.22602	100.83253			114,725,665.20	1,128	0
R2035	On	03/11/2016	Bond Future			9.13955	99.33731	9.26907	98.22573			0.00	0	4,315
R2035	On	02/02/2017	Bond Future			9.17573	101.28349	9.30875	100.15378			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.19759	98.86441	9.33430	97.71292			0.00	0	0
Total R2035 Future												114,725,665.20	1,128	4,315
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			9,044.44000	9.04444	9,919,060		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			9,118.29000	9.11829	9,992,910		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			8,970.50000	8.97050	9,845,120		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			2,672.58000	2.67258	3,784,160		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			2,509.35000	2.50935	3,620,930		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			2,591.02000	2.59102	3,702,600		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			1,671.67000	1.67167	2,801,380		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			1,753.58000	1.75358	2,883,290		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			1,589.66000	1.58966	2,719,370		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			1,612.73000	1.61273	2,764,220		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			1,694.03000	1.69403	2,845,520		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			1,775.22000	1.77522	2,926,710		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												114,725,665.20	1,128	4,315

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/08/2016	Bond Future			9.17500	94.04159	9.27600	93.16748		14.94	1,726,227,426.04	18,356	0
R2037	On	03/11/2016	Bond Future			9.18119	96.07386	9.31565	94.91809		14.62	0.00	0	40,229
R2037	On	02/02/2017	Bond Future			9.21321	93.69963	9.35114	92.52464		15.05	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.23814	95.63218	9.37982	94.43437		14.81	0.00	0	0
Total R2037 Future												1,726,227,426.04	18,356	40,229
R2037	On	04/08/2016	Bond Future	9.24	Call			272.10000	0.27210	564,020	14.83	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			582.19000	0.58219	0,000	14.83	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			306.33000	0.30633	650,320	14.83	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			530.12000	0.53012	0,000	14.83	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			343.31000	0.34331	736,490	14.83	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			480.93000	0.48093	0,000	14.83	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			416.48000	0.41648	286,730	15.33	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			8,742.87000	8.74287	9,771,070	15.34	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			407.96000	0.40796	280,390	15.34	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			8,613.28000	8.61328	9,637,010	15.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			425.24000	0.42524	293,200	15.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			8,678.01000	8.67801	9,704,030	15.33	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			5,340.48000	5.34048	6,065,690	15.18	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			2,791.48000	2.79148	2,341,700	15.18	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			5,389.72000	5.38972	6,118,580	15.19	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			2,760.04000	2.76004	2,313,910	15.19	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			5,438.88000	5.43888	6,171,400	15.20	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			2,728.64000	2.72864	2,286,170	15.20	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			3,983.10000	3.98310	3,475,570	14.89	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			5,705.94000	5.70594	6,389,920	14.88	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			4,053.86000	4.05386	3,540,030	14.88	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			5,751.91000	5.75191	6,439,040	14.89	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			4,018.51000	4.01851	3,507,830	14.89	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			5,797.70000	5.79770	6,487,980	14.89	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												1,726,227,426.04	18,356	40,229
R204	On	04/08/2016	Bond Future			7.72000	101.67239	7.77578	101.55350		2.64	1,613,134,139.74	15,866	0
R204	On	03/11/2016	Bond Future			7.73288	103.55910	7.78348	103.46164		2.29	19,261,992.60	186	29,062
R204	On	02/02/2017	Bond Future			7.70370	101.54683	7.75943	101.45120		2.09	0.00	0	0
R204	On	04/05/2017	Bond Future			7.59958	103.64050	7.66350	103.54443		1.79	0.00	0	0
Total R204 Future												1,632,396,132.34	16,052	29,062
R204	On	04/08/2016	Bond Future	7.74	Call			45.71000	0.04571	42,650	2.60	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			121.95000	0.12195	0,000	2.60	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			53.59000	0.05359	63,960	2.60	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			108.52000	0.10852	0,000	2.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2016	Bond Future	7.76	Call			62.39000	0.06239	85,270	2.60	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			96.01000	0.09601	0,000	2.60	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			2,706.18000	2.70618	2,801,160	2.44	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			7.80000	0.00780	5,320	2.44	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,724.45000	2.72445	2,819,530	2.44	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			7.48000	0.00748	5,100	2.44	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,742.73000	2.74273	2,837,890	2.44	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			7.18000	0.00718	4,880	2.44	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			1,161.72000	1.16172	1,228,680	2.17	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			274.17000	0.27417	245,500	2.17	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			1,174.09000	1.17409	1,241,400	2.17	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			269.59000	0.26959	241,270	2.17	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			1,186.75000	1.18675	1,254,400	2.17	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			265.31000	0.26531	237,330	2.17	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			861.43000	0.86143	916,480	1.82	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			477.19000	0.47719	436,170	1.82	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			843.20000	0.84320	897,230	1.81	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			488.85000	0.48885	446,810	1.81	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			852.29000	0.85229	907,010	1.82	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			482.99000	0.48299	441,640	1.82	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												1,632,396,132.34	16,052	29,062
R2040	On	04/08/2016	Bond Future			9.20500	98.28170	9.30599	97.34002		15.63	294,157,128.10	2,993	0
R2040	On	03/11/2016	Bond Future			9.21081	100.41438	9.34519	99.16906		15.32	0.00	0	3,584
R2040	On	02/02/2017	Bond Future			9.24257	97.87486	9.38035	96.60871		15.78	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.26743	99.89358	9.40888	98.60270		15.52	0.00	0	0
Total R2040 Future												294,157,128.10	2,993	3,584
R2040	On	04/08/2016	Bond Future	9.49	Call			1,710.73000	1.71073	2,619,970	15.63	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			32.44000	0.03244	0,000	15.63	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,795.03000	1.79503	2,709,810	15.63	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			26.90000	0.02690	0,000	15.63	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,880.08000	1.88008	2,799,520	15.64	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			22.24000	0.02224	0,000	15.64	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			1,693.85000	1.69385	1,296,260	15.50	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			4,832.05000	4.83205	5,669,810	15.48	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			1,752.05000	1.75205	1,344,490	15.48	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			4,889.67000	4.88967	5,732,350	15.49	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			1,722.75000	1.72275	1,320,110	15.49	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			4,947.56000	4.94756	5,795,290	15.50	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			5,356.91000	5.35691	6,106,020	15.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	02/02/2017	Bond Future	9.60	Put			3,392.85000	3.39285	2,875,810	15.86	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			5,255.82000	5.25582	5,997,150	15.85	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			3,467.89000	3.46789	2,943,070	15.85	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			5,306.26000	5.30626	6,051,620	15.86	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			3,430.20000	3.43020	2,909,410	15.86	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			4,327.76000	4.32776	3,791,270	15.64	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			6,279.60000	6.27960	7,027,360	15.62	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			4,403.82000	4.40382	3,860,700	15.62	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			6,328.63000	6.32863	7,079,710	15.63	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			4,365.48000	4.36548	3,825,680	15.63	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			6,378.15000	6.37815	7,132,540	15.64	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												294,157,128.10	2,993	3,584
R2044	On	04/08/2016	Bond Future			9.24500	95.32556	9.34597	94.37445		16.35	1,444,468,210.68	15,153	0
R2044	On	03/11/2016	Bond Future			9.25028	97.40594	9.38456	96.14771		16.06	0.00	0	18,597
R2044	On	02/02/2017	Bond Future			9.28167	94.93272	9.41926	93.65328		16.56	0.00	0	0
R2044	On	04/05/2017	Bond Future			9.30643	96.89072	9.44756	95.58635		16.31	0.00	0	0
Total R2044 Future												1,444,468,210.68	15,153	18,597
R2044	On	04/08/2016	Bond Future	9.49	Call			1,396.30000	1.39630	2,280,080	16.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			67.33000	0.06733	0,000	16.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,477.07000	1.47707	2,371,160	16.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			57.02000	0.05702	0,000	16.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,559.09000	1.55909	2,462,090	16.36	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			48.11000	0.04811	0,000	16.36	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			496.75000	0.49675	350,310	16.90	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			9,254.47000	9.25447	10,361,220	16.88	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			516.79000	0.51679	365,310	16.88	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			9,322.62000	9.32262	10,431,860	16.89	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			506.73000	0.50673	357,740	16.89	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			9,390.73000	9.39073	10,502,520	16.90	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			6,070.82000	6.07082	6,884,140	16.80	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			3,025.70000	3.02570	2,559,580	16.80	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			6,124.33000	6.12433	6,941,180	16.81	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			2,992.41000	2.99241	2,529,820	16.81	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			6,177.77000	6.17777	6,998,380	16.82	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			2,959.19000	2.95919	2,500,360	16.82	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			6,430.12000	6.43012	7,265,460	16.47	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			4,347.26000	4.34726	3,878,230	16.47	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			6,333.65000	6.33365	7,159,970	16.45	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			4,426.88000	4.42688	3,948,830	16.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/05/2017	Bond Future	9.67	Call			6,381.97000	6.38197	7,212,800	16.46	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			4,387.09000	4.38709	3,913,550	16.46	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												1,444,468,210.68	15,153	18,597
R2048	On	04/08/2016	Bond Future			9.23000	98.96953	9.33595	97.94452		16.20	5,172,444,546.39	52,263	0
R2048	On	03/11/2016	Bond Future			9.24169	96.63860	9.37597	95.34688		16.69	0.00	0	61,337
R2048	On	02/02/2017	Bond Future			9.27538	98.53193	9.41298	97.21844		16.43	0.00	0	0
R2048	On	04/05/2017	Bond Future			9.29655	96.11958	9.43756	94.78047		16.95	0.00	0	0
Total R2048 Future												5,172,444,546.39	52,263	61,337
R2048	On	04/08/2016	Bond Future	9.26	Call			188.98000	0.18898	292,220	16.08	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			921.77000	0.92177	0,000	16.08	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			142.54000	0.14254	97,580	16.07	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			1,069.97000	1.06997	0,000	16.07	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			164.53000	0.16453	194,990	16.07	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			994.55000	0.99455	0,000	16.07	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			9,239.83000	9.23983	10,367,510	17.49	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			571.95000	0.57195	407,910	17.49	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			9,308.81000	9.30881	10,439,110	17.50	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			561.07000	0.56107	399,650	17.50	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			9,377.74000	9.37774	10,510,650	17.51	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			550.29000	0.55029	391,480	17.51	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			6,270.35000	6.27035	7,111,740	16.67	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			3,096.65000	3.09665	2,624,550	16.67	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			6,325.16000	6.32516	7,170,130	16.68	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			3,062.84000	3.06284	2,594,320	16.68	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			6,379.88000	6.37988	7,228,660	16.69	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			3,029.10000	3.02910	2,564,390	16.69	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			6,513.63000	6.51363	7,365,970	17.09	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			4,558.19000	4.55819	4,071,420	17.09	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			6,562.96000	6.56296	7,419,870	17.10	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			4,517.26000	4.51726	4,035,060	17.10	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			6,612.44000	6.61244	7,473,890	17.11	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			4,476.64000	4.47664	3,998,980	17.11	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												5,172,444,546.39	52,263	61,337
R207	On	04/08/2016	Bond Future			7.90500	98.56931	7.98084	98.34822		3.96	3,015,038,054.28	30,588	0
R207	On	03/11/2016	Bond Future			7.94008	100.36006	8.00006	100.19615		3.53	477,312,445.36	4,756	57,482
R207	On	02/02/2017	Bond Future			7.93737	98.68336	8.00161	98.51991		3.35	0.00	0	0
R207	On	04/05/2017	Bond Future			7.90137	100.71813	7.97161	100.55278		3.04	0.00	0	0
Total R207 Future												3,492,350,499.64	35,344	57,482

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2016	Bond Future	7.99	Call			127.31000	0.12731	247,750	3.91	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			100.65000	0.10065	0,000	3.91	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			143.57000	0.14357	276,840	3.91	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			87.82000	0.08782	0,000	3.91	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			160.99000	0.16099	305,930	3.91	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			76.15000	0.07615	0,000	3.91	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Call			646.83000	0.64683	717,650	3.52	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			783.60000	0.78360	690,510	3.52	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			621.06000	0.62106	689,890	3.52	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			812.54000	0.81254	717,460	3.52	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Call			633.77000	0.63377	703,590	3.52	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			797.89000	0.79789	703,800	3.52	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,211.18000	3.21118	3,352,100	3.55	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			125.14000	0.12514	102,610	3.55	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,505.75000	2.50575	2,640,210	3.53	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			230.17000	0.23017	201,180	3.53	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,167.17000	3.16717	3,307,850	3.55	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			130.00000	0.13000	107,230	3.55	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,189.16000	3.18916	3,329,960	3.55	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			127.55000	0.12755	104,900	3.55	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,373.22000	1.37322	1,467,930	3.08	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			814.62000	0.81462	743,980	3.08	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,387.07000	1.38707	1,482,670	3.08	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			805.13000	0.80513	735,380	3.08	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,359.10000	1.35910	1,453,240	3.08	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			823.86000	0.82386	752,650	3.08	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												3,492,350,499.64	35,344	57,544
R208	On	04/08/2016	Bond Future			8.06500	97.41432	8.13593	97.15287		5.26	3,079,169,240.88	31,609	0
R208	On	03/11/2016	Bond Future			8.09506	95.82158	8.16481	95.57588		4.99	368,913,083.00	3,850	34,900
R208	On	02/02/2017	Bond Future			8.10770	97.69904	8.18128	97.45205		4.68	0.00	0	0
R208	On	04/05/2017	Bond Future			8.08985	96.30835	8.16838	96.05774		4.53	0.00	0	0
Total R208 Future												3,448,082,323.88	35,459	34,900
R208	On	04/08/2016	Bond Future	7.99	Call			12.65000	0.01265	0,000	5.20	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			551.49000	0.55149	277,390	5.20	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			15.72000	0.01572	0,000	5.20	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			517.52000	0.51752	240,350	5.20	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			19.39000	0.01939	0,000	5.20	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			484.16000	0.48416	203,320	5.20	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			4,848.23000	4.84823	5,085,550	5.25	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
R208	On	03/11/2016	Bond Future	9.58	Put			25.40000	0.02540	17,020	5.25	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			4,880.33000	4.88033	5,117,910	5.25	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			24.50000	0.02450	16,380	5.25	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			4,816.13000	4.81613	5,053,190	5.25	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			26.32000	0.02632	17,680	5.25	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			697.32000	0.69732	615,590	4.78	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,209.70000	2.20970	2,375,840	4.78	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			687.23000	0.68723	606,380	4.78	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,232.35000	2.23235	2,399,360	4.79	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			677.02000	0.67702	597,040	4.79	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,186.92000	2.18692	2,352,180	4.78	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,891.17000	1.89117	2,033,410	4.56	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,188.21000	1.18821	1,079,840	4.56	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,854.33000	1.85433	1,994,610	4.56	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,214.55000	1.21455	1,104,220	4.56	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,872.71000	1.87271	2,013,810	4.56	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,201.33000	1.20133	1,091,820	4.56	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												3,448,082,323.88	35,459	34,900
R209	On	04/08/2016	Bond Future			9.08500	76.48522	9.18595	75.75625		14.84	1,947,084,245.54	25,457	0
R209	On	03/11/2016	Bond Future			9.09434	74.95609	9.22348	74.02925		15.14	1,274,253.53	17	35,718
R209	On	02/02/2017	Bond Future			9.12438	76.42478	9.25664	75.48246		14.94	0.00	0	0
R209	On	04/05/2017	Bond Future			9.14418	74.84792	9.27982	73.88728		15.40	0.00	0	0
Total R209 Future												1,948,358,499.07	25,474	35,718
R209	On	04/08/2016	Bond Future	9.24	Call			559.13000	0.55913	1,114,840	14.84	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			173.26000	0.17326	0,000	14.84	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			608.41000	0.60841	1,185,890	14.84	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			151.49000	0.15149	0,000	14.84	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			659.78000	0.65978	1,256,840	14.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			131.91000	0.13191	0,000	14.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,879.21000	2.87921	3,608,120	15.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Put			0.06000	0.00006	0,000	15.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			3,548.73000	3.54873	4,277,700	15.24	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			0.00000	0.00000	0,000	15.24	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Call			7,307.50000	7.30750	8,036,470	15.72	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			0.00000	0.00000	0,000	15.72	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			9,158.25000	9.15825	9,887,220	15.72	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Put			0.00000	0.00000	0,000	15.72	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			1,521.64000	1.52164	2,239,240	14.97	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Put			11.37000	0.01137	0,000	14.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2016	Bond Future	10.25	Call			7,114.26000	7.11426	7,937,600	16.04	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			333.51000	0.33351	230,010	16.04	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			7,167.82000	7.16782	7,993,130	16.04	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			325.82000	0.32582	224,290	16.04	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			7,060.12000	7.06012	7,881,580	16.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			340.72000	0.34072	235,340	16.03	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			4,250.45000	4.25045	4,864,740	15.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			2,291.30000	2.29130	1,963,270	15.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			4,291.21000	4.29121	4,908,630	15.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			2,264.37000	2.26437	1,939,470	15.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			4,209.65000	4.20965	4,821,200	15.19	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			2,318.28000	2.31828	1,987,510	15.19	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			4,611.82000	4.61182	5,204,280	15.59	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			3,296.02000	3.29602	2,927,840	15.59	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			4,648.83000	4.64883	5,245,070	15.60	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			3,264.83000	3.26483	2,900,430	15.60	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			4,574.69000	4.57469	5,163,610	15.59	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			3,327.19000	3.32719	2,955,470	15.59	0.00	0	0
Total R209 Option												0.00	0	5,000
Total For R209												1,948,358,499.07	25,474	40,718
R210	On	04/08/2016	Bond Future			187.53700	187.53700	187.57380	187.57380			72,764,356.00	388	0
R210	On	03/11/2016	Bond Future			188.79808	188.79808	188.83912	188.83912			0.00	0	2,269
Total R210 Future												72,764,356.00	388	2,269
R210	On	04/08/2016	Bond Future	181.50	Call			6,073.80000	6.07380	6,037,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			6,063.80000	6.06380	6,027,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			6,053.80000	6.05380	6,017,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			70.88000	0.07088	111,920		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			80.88000	0.08088	121,920		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			60.88000	0.06088	101,920		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												72,764,356.00	388	2,269
R211	On	04/08/2016	Bond Future			139.68437	139.68437	139.71238	139.71238			3,073,056.14	22	0
R211	On	03/11/2016	Bond Future			142.31494	142.31494	142.34611	142.34611			0.00	0	56
Total R211 Future												3,073,056.14	22	56

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2016	Bond Future	137.07	Call			2,642.38000	2.64238	2,614,370		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			2,632.38000	2.63238	2,604,370		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			2,622.38000	2.62238	2,594,370		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			606.11000	0.60611	574,940		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			596.11000	0.59611	564,940		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			586.11000	0.58611	554,940		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												3,073,056.14	22	56
R212	On	04/08/2016	Bond Future			146.20103	146.20103	146.23045	146.23045			583,195,908.67	3,989	0
R212	On	03/11/2016	Bond Future			148.95433	148.95433	148.98711	148.98711			0.00	0	4,169
Total R212 Future												583,195,908.67	3,989	4,169
R212	On	04/08/2016	Bond Future	142.42	Call			3,810.45000	3.81045	3,781,030		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			3,800.45000	3.80045	3,771,030		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			3,790.45000	3.79045	3,761,030		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			887.11000	0.88711	854,330		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			877.11000	0.87711	844,330		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			867.11000	0.86711	834,330		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												583,195,908.67	3,989	4,169
R213	On	04/08/2016	Bond Future			8.98000	87.18435	9.07097	86.54014		12.61	745,164,639.45	8,547	0
R213	On	03/11/2016	Bond Future			8.99765	85.41573	9.11176	84.61578		12.79	0.00	0	42,560
R213	On	02/02/2017	Bond Future			9.03160	87.08920	9.14883	86.27673		12.60	0.00	0	0
R213	On	04/05/2017	Bond Future			9.05054	85.32958	9.17114	84.50165		12.94	0.00	0	0
Total R213 Future												745,164,639.45	8,547	42,560
R213	On	04/08/2016	Bond Future	8.99	Call			112.15000	0.11215	71,160	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			685.20000	0.68520	0,000	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			130.02000	0.13002	142,230	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			632.00000	0.63200	0,000	12.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	9.01	Call			149.92000	0.14992	213,220	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			580.91000	0.58091	0,000	12.50	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			7,271.69000	7.27169	7,987,780	13.50	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			276.28000	0.27628	192,420	13.50	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			7,326.97000	7.32697	8,044,640	13.50	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			270.07000	0.27007	187,790	13.50	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			7,382.36000	7.38236	8,101,570	13.51	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			264.05000	0.26405	183,310	13.51	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			4,021.05000	4.02105	4,492,450	12.71	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			2,316.82000	2.31682	1,975,750	12.71	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			4,061.09000	4.06109	4,535,000	12.72	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			2,290.02000	2.29002	1,951,460	12.72	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			4,101.07000	4.10107	4,577,940	12.72	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			2,263.24000	2.26324	1,927,640	12.72	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			4,514.62000	4.51462	4,968,140	13.03	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			3,173.97000	3.17397	2,799,560	13.03	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			4,439.51000	4.43951	4,888,410	13.02	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			3,232.33000	3.23233	2,853,300	13.02	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			4,477.13000	4.47713	4,928,350	13.02	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			3,203.18000	3.20318	2,826,470	13.02	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												745,164,639.45	8,547	42,560
R214	On	04/08/2016	Bond Future			9.16500	77.01576	9.26590	76.25153		15.63	758,066,125.68	9,843	0
R214	On	03/11/2016	Bond Future			9.16990	75.39866	9.30404	74.38743		16.03	20,357,638.20	270	29,419
R214	On	02/02/2017	Bond Future			9.20171	76.87585	9.33907	75.84756		15.82	0.00	0	0
R214	On	04/05/2017	Bond Future			9.22107	75.15965	9.36176	74.11131		16.31	0.00	0	0
Total R214 Future												778,423,763.88	10,113	29,419
R214	On	04/08/2016	Bond Future	8.55	Call			0.00000	0.00000	0,000	15.16	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			5,714.34000	5.71434	4,950,110	15.16	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			260.73000	0.26073	569,290	15.51	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			455.67000	0.45567	0,000	15.51	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			292.99000	0.29299	644,660	15.51	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			372.08000	0.37208	0,000	15.52	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			491.65000	0.49165	1,019,610	15.53	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Put			236.27000	0.23627	0,000	15.53	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			412.56000	0.41256	0,000	15.51	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			7,139.96000	7.13996	7,904,190	16.36	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Put			0.00000	0.00000	0,000	16.36	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			13,000.79000	13.00079	13,765,020	16.54	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000	16.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/08/2016	Bond Future	9.26	Call			327.75000	0.32775	719,900	15.52	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			7,453.88000	7.45388	8,354,610	16.80	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			351.03000	0.35103	240,530	16.80	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			7,509.47000	7.50947	8,412,160	16.81	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			343.70000	0.34370	235,160	16.81	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			7,398.31000	7.39831	8,297,060	16.79	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			358.49000	0.35849	246,010	16.79	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			4,748.80000	4.74880	5,402,330	15.98	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			2,294.67000	2.29467	1,919,910	15.98	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			4,662.39000	4.66239	5,309,920	15.96	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			2,348.48000	2.34848	1,967,720	15.96	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			4,705.41000	4.70541	5,356,150	15.97	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			2,321.34000	2.32134	1,943,790	15.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			5,001.00000	5.00100	5,614,280	16.38	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,421.79000	3.42179	2,986,730	16.38	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			4,920.88000	4.92088	5,529,070	16.36	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			3,484.07000	3.48407	3,043,920	16.36	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			4,960.75000	4.96075	5,571,740	16.37	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,452.68000	3.45268	3,015,330	16.37	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214											778,423,763.88	10,113	29,419	
Total for Bond											37,602,184,161.64	350,791	695,338	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170											0.00	0	0	
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18											0.00	0	0	
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A											0.00	0	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23											0.00	0	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A											0.00	0	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 04/08/2016 GOVI			526.49500	526.49500	523.28700	523.28700				305,367,100.00	58	0
GOVI On 03/11/2016 GOVI			537.11500	537.11500	533.22800	533.22800				16,113,450.00	3	417
GOVI On 02/02/2017 GOVI			547.63800	547.63800	543.69500	543.69500				0.00	0	26
GOVI On 04/05/2017 GOVI			558.92300	558.92300	554.90600	554.90600				0.00	0	0
Total GOVI Future										321,480,550.00	61	443
GOVI On 04/08/2016 GOVI	520.99	Call			22,970.00000	2.29700	55,050,000			0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Call			22,870.00000	2.28700	54,950,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			22,770.00000	2.27700	54,850,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			571,180.00000	57.11800	610,050,000			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			571,080.00000	57.10800	609,950,000			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			570,980.00000	57.09800	609,850,000			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			103,750.00000	10.37500	143,180,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2017	GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			103,650.00000	10.36500	143,080,000		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			103,550.00000	10.35500	142,980,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,927,060.00000	292.70600	2,967,230,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,927,260.00000	292.72600	2,967,430,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Call			2,927,160.00000	292.71600	2,967,330,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												321,480,550.00	61	443
Total for GOVI												321,480,550.00	61	443
AL37	On	04/08/2016	Index Future			497.39600	497.39600	495.96800	495.96800			9,947,920.00	2	0
AL37	On	03/11/2016	Index Future			506.74200	506.74200	505.39000	505.39000			0.00	0	14
AL37	On	02/02/2017	Index Future			516.67100	516.67100	515.31000	515.31000			0.00	0	0
Total AL37 Future												9,947,920.00	2	14
Total For AL37												9,947,920.00	2	14
AL7T	On	04/08/2016	Index Future			579.97400	579.97400	576.77400	576.77400			11,599,480.00	2	0
AL7T	On	03/11/2016	Index Future			591.36200	591.36200	587.73200	587.73200			0.00	0	9
AL7T	On	02/02/2017	Index Future			602.94900	602.94900	599.26800	599.26800			0.00	0	0
Total AL7T Future												11,599,480.00	2	9
Total For AL7T												11,599,480.00	2	9
ALBI	On	04/08/2016	Index Future			529.21100	529.21100	525.77700	525.77700			222,268,620.00	42	0
ALBI	On	03/11/2016	Index Future			540.04000	540.04000	535.76500	535.76500			0.00	0	725
ALBI	On	02/02/2017	Index Future			550.62000	550.62000	546.28200	546.28200			0.00	0	0
ALBI	On	04/05/2017	Index Future			561.96600	561.96600	557.54700	557.54700			0.00	0	0
Total ALBI Future												222,268,620.00	42	725
Total For ALBI												222,268,620.00	42	725
IGOV	On	04/08/2016	Index Future			247.36900	247.36900	247.41800	247.41800			239,947,930.00	97	0
IGOV	On	03/11/2016	Index Future			252.07900	252.07900	252.13300	252.13300			0.00	0	1,023
IGOV	On	02/02/2017	Index Future			257.03300	257.03300	257.09800	257.09800			0.00	0	55
IGOV	On	04/05/2017	Index Future			262.34400	262.34400	262.41400	262.41400			0.00	0	0
Total IGOV Future												239,947,930.00	97	1,078
Total For IGOV												239,947,930.00	97	1,078
ILBI	On	04/08/2016	Index Future			669.82300	669.82300	670.23500	670.23500			0.00	0	0
ILBI	On	03/11/2016	Index Future			682.59800	682.59800	683.02000	683.02000			0.00	0	0
ILBI	On	02/02/2017	Index Future			696.04600	696.04600	696.47700	696.47700			0.00	0	149

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ILBI Future										0.00	0	149
Total For ILBI										0.00	0	149
Total for Index										483,763,950.00	143	1,975
JIBAR F On 17/08/2016		Jibar Future	7.35000	92.65000	7.35000	92.65000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.37000	92.63000	7.38000	92.62000				0.00	0	10
JIBAR F On 19/10/2016		Jibar Future	7.39000	92.61000	7.40000	92.60000				0.00	0	0
JIBAR F On 16/11/2016		Jibar Future	7.42000	92.58000	7.43000	92.57000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.49000	92.51000	7.46000	92.54000				0.00	0	0
JIBAR F On 15/02/2017		Jibar Future	7.50000	92.50000	7.51000	92.49000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.52000	92.48000	7.55000	92.45000				0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	7.57000	92.43000	7.63000	92.37000				0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	7.60000	92.40000	7.66000	92.34000				0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	7.62000	92.38000	7.69000	92.31000				0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	7.63000	92.37000	7.72000	92.28000				0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	7.98000	92.02000	7.98000	92.02000				0.00	0	0
Total Jibar Future										0.00	0	10
Total For JIBAR FUTURE										0.00	0	10
Total for Jibar										0.00	0	10
10Y ST On 17/12/2025		Interest Rate Swap	97.66841	97.66841	98.14521	98.14521				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	94.73973	94.73973	95.22427	95.22427				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	93.49536	93.49536	93.98472	93.98472				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	95.56417	95.56417	96.05210	96.05210				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	100.07201	100.07201	100.07515	100.07515				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.02808	100.02808	100.03442	100.03442				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.67131	99.67131	99.68410	99.68410				0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.76214	99.76214	99.78069	99.78069				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	100.07875	100.07875	100.10343	100.10343				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.39830	99.39830	99.43249	99.43249				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.09956	99.09956	99.13769	99.13769				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	99.20495	99.20495	99.24457	99.24457				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	98.07703	98.07703	98.28859	98.28859				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	97.40252	97.40252	97.62408	97.62408				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	96.69148	96.69148	96.92493	96.92493				0.00	0	0

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			96.95401	96.95401	97.20211	97.20211				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 :										38,407,428,661.64	350,995	697,766
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.13218				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			11.22500	99.19961	11.22500	99.14075				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
AA05/R On 22/03/2019 Spot Bond			5.00000	113.89470	5.00000	113.86414				0.00	0	0
Total AA05/R204 SPOT										0.00	0	0
Total For AA05/R204										0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.58603				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	10.79370	100.00000	10.74147				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.93500	101.37314	9.93500	101.31944				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.04700	10.00000	109.99000				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	101.92432				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	101.07127				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.83000	98.73285	9.83000	98.68137				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB014L On 19/11/2024 Spot Bond			100.00000	9.25944	100.00000	11.50081				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.38257	10.84000	102.32385				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.74737	100.00000	9.70880				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	104.86401	11.37000	104.80101				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	11.55682	100.00000	11.50090				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	90.11097	11.81000	90.05400				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	11.67982	100.00000	11.62331				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	12.73177	100.00000	12.67016				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	14.10012	100.00000	14.05610				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.27198				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			9.15500	103.51528	9.15500	103.46494				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	111.03300	10.00000	110.97500				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABCPI3 On 07/12/2023 Spot Bond			2.80000	118.72704	2.80000	280.33332				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	101.62911				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.90832				0.00	5,000,000,000	5,000,000,000
Total ABFN08 SPOT										0.00	5,000,000,000	5,000,000,000
Total For ABFN08										0.00	5,000,000,000	5,000,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.32731				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	99.08735				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.57918				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.12713				0.00	0	500,000,000
Total ABFN12 SPOT										0.00	0	500,000,000
Total For ABFN12										0.00	0	500,000,000
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	99.93600				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.00000	0.00000	99.74890				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.00000	0.00000	100.01992				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				100.00000	0.00000	99.22919				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 17/05/2019 Spot Bond				100.00000	0.00000	99.79712				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK1 On 07/11/2018 Spot Bond			11.77500	101.44483	11.77500	102.33563			0.00	0	0
Total ABK1 SPOT									0.00	0	0
Total For ABK1									0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.08831			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	101.09408			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	102.48382			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK2 On 24/05/2018 Spot Bond			8.84500	103.93800	8.84500	103.00179			0.00	0	0
Total ABK2 SPOT									0.00	0	0
Total For ABK2									0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.33663			0.00	0	960,000,000
Total ABK3 SPOT									0.00	0	960,000,000
Total For ABK3									0.00	0	960,000,000
ABK3/J On 07/11/2018 Spot Bond			100.00000	22.58968	100.00000	22.48036			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	101.95403			0.00	0	0
Total ABK4 SPOT									0.00	0	0
Total For ABK4									0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	34.70461	100.00000	34.53666			0.00	0	0
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.26014			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	22.35556	100.00000	22.24738			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	101.70151			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	98.45186			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	95.61221			0.00	0	10,000,000
Total ABK8 SPOT									0.00	0	10,000,000
Total For ABK8									0.00	0	10,000,000
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	94.33743			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			5.74000	103.30578	5.74000	140.81489			0.00	0	1,280,000,000
Total ABKI01 SPOT									0.00	0	1,280,000,000
Total For ABKI01									0.00	0	1,280,000,000
ABKI02 On 05/06/2020 Spot Bond			5.74000	98.94079	5.74000	124.01211			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	9.35605	100.00000	9.32569			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			6.24000	90.76096	6.24000	106.72712			0.00	0	417,055,100
Total ABKI03 SPOT									0.00	0	417,055,100
Total For ABKI03									0.00	0	417,055,100
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.21595	100.00000	5.19902			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.76000	99.93424	6.76000	113.36939			0.00	0	1,920,000,000
Total ABKI04 SPOT									0.00	0	1,920,000,000
Total For ABKI04									0.00	0	1,920,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.42247	100.00000	8.37952			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	87.10471			0.00	0	110,352,040
Total ABKS1 SPOT									0.00	0	110,352,040
Total For ABKS1									0.00	0	110,352,040
ABN05 On 18/04/2021 Spot Bond			2.13000	186.84690	2.13000	186.80538			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09 On 27/06/2023 Spot Bond			2.17000	188.36357	2.17000	188.32132			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	201.54157	1.82000	201.50018			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.55125	88.63776	8.55125	88.60847			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			8.55125	88.63776	8.55125	88.60847			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	101.38832			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	100.62153			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.00193			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	100.53392			0.00	0	0
Total ABN58 SPOT									0.00	0	0
Total For ABN58									0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	99.96000			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.71000	94.71111	2.71000	118.60872			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.57000	101.23618	2.57000	174.17521			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN63 On 07/12/2033 Spot Bond			2.46000	114.49764	2.46000	228.92364				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	98.61000				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			9.96500	92.94622	9.96500	92.89738				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	111.91000				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	101.81654				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	107.02000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	120.32500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.03563	9.63000	106.98063				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	110.98000				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			10.05000	104.26583	10.05000	104.20997				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			9.31000	92.94946	9.31000	92.90325				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.59500	100.81857	10.59500	100.76170			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	100.33000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.41294			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.17763			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			8.76500	105.53694	8.76500	105.48775			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.78500	101.83984	9.78500	101.78669			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			9.56000	101.25800	9.56000	101.20662			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.01500	100.82265	10.01500	100.76912			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			9.67500	100.98975	9.67500	100.93791			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS15 On 11/11/2022 Spot Bond			9.97500	101.42519	9.97500	101.37154			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.89500	99.66646	10.89500	99.60902			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			10.89500	100.93147	10.89500	100.87329			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			9.46000	97.59346	9.46000	97.54418		42,570,000,000,000.00		4,500,000,000	3,130,000,000
Total ABS6 SPOT								42,570,000,000,000.00		4,500,000,000	3,130,000,000
Total For ABS6								42,570,000,000,000.00		4,500,000,000	3,130,000,000
ABS7 On 11/09/2026 Spot Bond			10.84500	91.25982	10.84500	91.20746			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.32681	100.00000	12.27261			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.99000	218.76574	2.99000	277.10177			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			3.15000	135.73844	3.15000	138.72755			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.24000	139.73276	2.24000	142.50714			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02641	100.00000	0.02627			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	23.73295	100.00000	23.61810			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	81.96486			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.17919				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.17919				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.18006				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.18006				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.17831				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	111.03300	10.00000	110.97500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.29798				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.33088				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.34408				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.31757				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.25815				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.77000	101.98914	9.77000	101.97721				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	99.07728				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	218.88346				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	218.97281				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.28457				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.71278				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	101.00582				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.29450				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	111.03300	10.00000	110.97500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/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
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.73597			0.00	23,040,000	5,760,000
Total ACL143 SPOT									0.00	23,040,000	5,760,000
Total For ACL143									0.00	23,040,000	5,760,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.49577			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	101.28858			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	101.58702			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	101.26493			0.00	0	0
Total ACL156 SPOT									0.00	0	0
Total For ACL156									0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.21843			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	103.95305	10.23000	103.89670			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	105.33584			0.00	0	0
Total ACL165 SPOT									0.00	0	0
Total For ACL165									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.90500	101.08574	9.90500	101.03235			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26086			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	127.53387	1.75000	127.50815			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25157			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.28476			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.21835			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	101.35901			0.00	112,000,000	28,000,000
Total ACL181 SPOT									0.00	112,000,000	28,000,000
Total For ACL181									0.00	112,000,000	28,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.85480			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	102.88910			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	101.59863			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.27794			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.23755			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.29377			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.31102			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.31509			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.31509			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.39094				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				100.00000	0.00000	101.25815				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	101.38032				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	102.16611				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.39094				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	104.58806				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.33766				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.33766				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	155.27127				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	157.51025				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	101.18253				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	101.82864				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.20767				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.41413				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	92.15757				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.19306				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.19175				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.27265				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	99.92671				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.34238				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.33752				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.26732				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.24742				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	101.59566				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0

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 08/03/2018 Spot Bond			100.00000	33.45546	100.00000	33.29356			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	33.45546	100.00000	33.29356			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.99046			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	101.70170			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	28.70638	100.00000	28.56746			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	97.87234	100.00000	97.35450			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	17.77000	100.00000	17.68401			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	3.86751	100.00000	3.84879			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	100.52671			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	100.54365			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	100.60004			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	100.50979			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.51544				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	100.65643				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	100.62828				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	100.85824				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	100.77432				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	37.68118	100.00000	40.42928				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	11.37992	100.00000	12.00467				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	11.29574	100.00000	11.21023				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	9.20011	100.00000	9.13046				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			9.43500	101.50501	9.43500	101.45417				0.00	0	0
Total AIR01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.20500	110.26930	10.20500	110.20934				0.00	0	30,000,000
Total AIR02 SPOT										0.00	0	30,000,000
Total For AIR02										0.00	0	30,000,000
AIR04 On 29/05/2024 Spot Bond			9.70500	99.35874	9.70500	99.30758				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	14.66020	100.00000	14.59539				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			10.47000	98.56184	10.47000	98.50719				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.82500	177.66432	2.82500	177.61817				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	101.51510				0.00	1,420,000,000	710,000,000
Total ANG010 SPOT										0.00	1,420,000,000	710,000,000
Total For ANG010										0.00	1,420,000,000	710,000,000
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.05911				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.12728				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.00008				0.00	200,000,000	100,000,000
Total APF03 SPOT										0.00	200,000,000	100,000,000
Total For APF03										0.00	200,000,000	100,000,000
AS116L On 15/01/2018 Spot Bond			100.00000	40.58958	100.00000	40.39315				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	39.47149	100.00000	39.28049				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	10.50557	100.00000	10.45473				0.00	0	0
Total AS126U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	10.50557	100.00000	10.45473				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	4.36197	100.00000	4.34963				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	0.05229	100.00000	0.05218				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
ASN000 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
ASN000 On 28/02/2017 Spot Bond				100.00000	0.00000	101.69262				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN000 On 20/12/2016 Spot Bond				100.00000	0.00000	101.12530				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN000 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
ASN010 On 20/03/2019 Spot Bond				100.00000	0.00000	101.21841				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN010 On 20/06/2017 Spot Bond				100.00000	0.00000	100.74178				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN010 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
ASN010 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	99.93000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN021 On 09/06/2017 Spot Bond				100.00000	0.00000	115.27695				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.71000	248.27913	2.71000	248.21618				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 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
ASN024 On 20/06/2019 Spot Bond				100.00000	0.00000	99.67553				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN032 On 19/09/2017 Spot Bond				100.00000	0.00000	91.75497				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN033 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
ASN035 On 10/11/2019 Spot Bond				100.00000	0.00000	99.94875				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN037 On 07/12/2033 Spot Bond			2.72500	174.50931	2.72500	221.04709				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN040 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
ASN042 On 20/12/2016 Spot Bond				100.00000	0.00000	101.13328				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN047 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	101.07974				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	100.62501				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	100.52351				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	100.44619				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				100.00000	0.00000	100.28600				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	100.17777				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	99.05745				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	101.66212				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06 On 15/06/2018 Spot Bond				100.00000	0.00000	101.26676				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	99.99997				0.00	0	0
Total ASN069 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	87.25070				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.43160				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	101.23142				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	101.49550				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	100.56581				0.00	44,000,000	11,000,000
Total ASN083 SPOT										0.00	44,000,000	11,000,000
Total For ASN083										0.00	44,000,000	11,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.87143				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	101.04441				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN088										0.00	0	0
ASN09 On 08/10/2018 Spot Bond				100.00000	0.00000	100.77130				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	100.46509				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	99.95185				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	99.79433				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	64.23140				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11 On 02/12/2020 Spot Bond				100.00000	0.00000	101.73547				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11 On 20/12/2017 Spot Bond				100.00000	0.00000	101.26479				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN11 On 08/03/2021 Spot Bond				100.00000	0.00000	101.59027				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN11 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN115									0.00	0	0
ASN11: On 27/01/2018 Spot Bond				100.00000	0.00000	100.29421			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0
ASN12: On 20/12/2020 Spot Bond				100.00000	0.00000	101.60244			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.00000	0.00000	101.24166			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	101.94732			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	101.94300			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.00000	0.00000	101.91624			0.00	0	182,000,000
Total ASN130 SPOT									0.00	0	182,000,000
Total For ASN130									0.00	0	182,000,000
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.69207			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.67859			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	101.58921			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	72.84472			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			2.97000	137.38007	2.97000	137.34344			0.00	0	220,000,000
Total ASN137 SPOT									0.00	0	220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN137										0.00	0	220,000,000
ASN13: On 12/09/2016 Spot Bond				100.00000	0.00000	102.36499				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	74.54983				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	101.23164				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	101.29579				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.10239				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.10239				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 11/11/2016 Spot Bond				100.00000	0.00000	99.87983				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			3.01500	137.06908	3.01500	137.03219				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	94.39568				0.00	0	0
Total ASN150 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN150										0.00	0	0
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	101.77198				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			3.47000	91.90124	3.47000	159.41680				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	100.89427				0.00	0	0
Total ASN158 SPOT										0.00	0	0
Total For ASN158										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond			100.00000	1.74951	100.00000	100.00000				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	76.43335	100.00000	76.12700				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	43.12539	100.00000	42.91670				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	43.20148	100.00000	42.99242				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	42.85910	100.00000	42.65169				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43: On 10/03/2017 Spot Bond			100.00000	63.95196	100.00000	63.64249				0.00	0	0
Total ASN43U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN43U									0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	91.77001	100.00000	91.31906			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	30.74454	100.00000	30.59576			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	89.72377	100.00000	89.29651			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	2.54831	100.00000	2.53597		014,240,000,000,000.00	20,142,400,000	20,142,400,000	
Total ASN75U SPOT								14,240,000,000,000.00	20,142,400,000	20,142,400,000	
Total For ASN75U								14,240,000,000,000.00	20,142,400,000	20,142,400,000	
ASN89I On 02/10/2018 Spot Bond			100.00000	22.51717	100.00000	22.40820		0.00	0	0	
Total ASN89U SPOT								0.00	0	0	
Total For ASN89U								0.00	0	0	
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.30331		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	100.99384		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			9.30000	104.43619	9.30000	104.38432		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	100.75238		0.00	0	0	
Total BAW13 SPOT								0.00	0	0	
Total For BAW13								0.00	0	0	
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.27770		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	101.91830		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			10.63500	98.04804	10.63500	97.99254		1,063,500,000,000.00	100,000,000	6,217,600,000	
Total BAW19 SPOT								1,063,500,000,000.00	100,000,000	6,217,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW19									1,063,500,000,000.00	100,000,000	6,217,600,000
BAW21 On 24/03/2022 Spot Bond			10.25500	99.46317	10.25500	99.40912			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.46978	9.30000	103.41868			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	101.59025			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	34.90097	100.00000	34.73208			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.15809			0.00	1,200,000,000	600,000,000
Total BAW3 SPOT									0.00	1,200,000,000	600,000,000
Total For BAW3									0.00	1,200,000,000	600,000,000
BAW8 On 02/10/2017 Spot Bond			9.30500	104.18208	9.30500	104.13032			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.30233			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			12.27190	100.78608	12.27190	100.62090			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			10.80389	100.48312	10.80389	101.04009			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.37099			0.00	22,200,000	11,100,000
Total BAYA17 SPOT									0.00	22,200,000	11,100,000
Total For BAYA17									0.00	22,200,000	11,100,000
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.41417			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.41417			0.00	0	0
Total BAYA19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYA19									0.00	0	0
BAYA20 On 30/06/2017 Spot Bond			12.41477	100.00874	12.41477	100.15740			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.08000	100.62563	12.08000	100.33804			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	101.20945			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			12.00500	87.39987	12.00500	99.19783		442,264,200,000,000.00	36,840,000,000	18,420,000,000	
Total BAYA26 SPOT								12,264,200,000,000.00	36,840,000,000	18,420,000,000	
Total For BAYA26								12,264,200,000,000.00	36,840,000,000	18,420,000,000	
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.25472			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.77500	85.31040	11.77500	98.95941			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.22288			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.24909			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.24909			0.00	0	3,532,000,000
Total BAYA35 SPOT									0.00	0	3,532,000,000
Total For BAYA35									0.00	0	3,532,000,000
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.79312			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	101.24942			0.00	0	962,930,000
Total BAYA39 SPOT									0.00	0	962,930,000

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 BAYA39										0.00	0	962,930,000
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	97.24059				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	101.24942				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	101.21308				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	101.21308				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				100.00000	0.00000	101.24953				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2017 Spot Bond				100.00000	0.00000	101.06581				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.30751				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.33867				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			15.83491	101.61015	15.83491	101.43633				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.67334	101.30396	14.67334	101.33368				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.58983				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.58965				0.00	0	0
Total BAYB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.58974				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	101.64176				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.40661				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	71.85039	100.00000	71.56863				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.64417	100.00000	20.54427				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.78852	100.00000	18.69760				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.59785	100.00000	11.54173				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.59785	100.00000	11.54173				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	14.02235	100.00000	13.95450				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.15014	100.00000	12.09133				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC103L On 12/08/2016 Spot Bond			100.00000	99.45504	100.00000	98.91599				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	97.97616	100.00000	97.47372				0.00	0	0
Total BC105U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BC105U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	84.48161	100.00000	84.10277				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	96.30607	100.00000	95.80052				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	91.02244	100.00000	90.57072				0.00	0	0
Total BC110U SPOT										0.00	0	0
Total For BC110U										0.00	0	0
BC111L On 28/10/2016 Spot Bond			100.00000	82.20721	100.00000	81.83857				0.00	0	0
Total BC111U SPOT										0.00	0	0
Total For BC111U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.41685				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	100.74562				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	99.85010				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.32853				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	100.64182				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	15.33612	100.00000	15.26190				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	15.33612	100.00000	15.26190				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			2.10000	102.22462	2.10000	193.97135				0.00	0	0
Total BD0202 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.66500	92.14171	8.66500	166.12431				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.66500	93.45857	8.66500	166.59990				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			9.05000	95.88374	9.05000	95.83737				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			8.52500	100.50612	8.52500	100.46053				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.39644	100.00000	10.34614				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	8.99679	100.00000	8.95325				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	8.99679	100.00000	8.95325				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	9.54448	100.00000	9.49829				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	12.76977	100.00000	12.70797				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.63813	100.00000	17.55277				0.00	0	0
Total BG1F2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1F2U										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.37447				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.17207				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.18334				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.19835				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	81.83857	100.00000	81.47321				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	81.83857	100.00000	81.47321				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.34240				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.36439				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.80500	103.52130	8.80500	103.47283				0.00	0	0
Total BG42A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.45920				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	101.54741				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	58.64874	100.00000	58.36492				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	58.64874	100.00000	58.36492				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	103.18417				0.00	1,000,000,000	500,000,000
Total BGL01 SPOT										0.00	1,000,000,000	500,000,000
Total For BGL01										0.00	1,000,000,000	500,000,000
BGL02 On 19/11/2019 Spot Bond			11.52000	100.58065	11.52000	100.51944				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.08318				0.00	140,000,000	70,000,000
Total BGL03 SPOT										0.00	140,000,000	70,000,000
Total For BGL03										0.00	140,000,000	70,000,000
BGL04 On 05/02/2025 Spot Bond			11.41000	92.86260	11.41000	96.25088				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			11.53500	103.95088	11.53500	104.28814				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	101.87284				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			12.00500	103.93791	12.00500	104.22563				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	101.97880				0.00	0	0
Total BGL08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.53500	103.68499	11.53500	103.62181				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.09079				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			11.91500	101.92456	11.91500	105.00535				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	105.80685				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	103.98055				0.00	0	200,000,000
Total BGR03 SPOT										0.00	0	200,000,000
Total For BGR03										0.00	0	200,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.71487				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.68114				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.20500	100.10447	9.20500	100.05525				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.41864				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	91.40031	100.00000	90.83261				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC097 On 03/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC097 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC097										0.00	0	0
BTC10: On 15/08/2016 Spot Bond				100.00000	0.00000	101.83428				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC10: On 22/08/2016 Spot Bond				100.00000	0.00000	101.68863				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC11: On 27/09/2016 Spot Bond				100.00000	0.00000	100.92372				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC11: On 04/10/2016 Spot Bond				100.00000	0.00000	100.76312				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC11: On 19/10/2016 Spot Bond				100.00000	0.00000	100.43524				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC11: On 05/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC12: On 05/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC122 SPOT										0.00	0	0
Total For BTC122										0.00	0	0
BTC12: On 11/08/2016 Spot Bond				100.00000	0.00000	98.48188				0.00	0	0
Total BTC124 SPOT										0.00	0	0
Total For BTC124										0.00	0	0
BTC12: On 17/11/2016 Spot Bond				100.00000	0.00000	96.62234				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC12: On 17/11/2016 Spot Bond				100.00000	0.00000	101.62421				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC12: On 22/08/2016 Spot Bond				100.00000	0.00000	99.70653				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BTC12: On 25/08/2016 Spot Bond				100.00000	0.00000	99.73356				0.00	0	0
Total BTC129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC129										0.00	0	0
BTC13 On 29/08/2016 Spot Bond				100.00000	0.00000	99.55963				0.00	0	0
Total BTC130 SPOT										0.00	0	0
Total For BTC130										0.00	0	0
BTC13 On 05/09/2016 Spot Bond				100.00000	0.00000	99.41284				0.00	0	0
Total BTC131 SPOT										0.00	0	0
Total For BTC131										0.00	0	0
BTC13 On 08/09/2016 Spot Bond				100.00000	0.00000	101.95063				0.00	0	0
Total BTC132 SPOT										0.00	0	0
Total For BTC132										0.00	0	0
BTC13 On 27/09/2016 Spot Bond				100.00000	0.00000	98.94970				0.00	0	0
Total BTC133 SPOT										0.00	0	0
Total For BTC133										0.00	0	0
BTC13 On 03/10/2016 Spot Bond				100.00000	0.00000	98.81756				0.00	0	0
Total BTC134 SPOT										0.00	0	0
Total For BTC134										0.00	0	0
BTC13 On 04/11/2016 Spot Bond			100.00000	80.93126	100.00000	80.57395		240,000,000,000,000.00		2,400,000,000	2,400,000,000	
Total BTC137 SPOT								10,000,000,000,000.00		2,400,000,000	2,400,000,000	
Total For BTC137								10,000,000,000,000.00		2,400,000,000	2,400,000,000	
BUS011 On 30/09/2016 Spot Bond			100.00000	88.78230	100.00000	88.35750				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.07589				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.10988				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.27112				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	102.02928				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	31.98766	100.00000	31.83286				0.00	0	0
Total BYA49U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			10.00500	104.64062	10.00500	104.58458				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.15009				0.00	100,000,000	50,000,000
Total CBL09 SPOT										0.00	100,000,000	50,000,000
Total For CBL09										0.00	100,000,000	50,000,000
CBL12 On 06/09/2018 Spot Bond			15.47500	97.66473	15.47500	97.58564				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.82901				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			13.27500	96.73258	13.27500	96.66504				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			9.21500	102.29242	9.21500	102.24235				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.99132				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			13.27500	99.73260	13.27500	99.66219				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	96.72669				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			10.23500	96.91061	10.23500	96.85805				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	102.19953				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.04236				0.00	0	0
Total CBL24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.00030				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			10.53500	104.96544	10.53500	104.90689				0.00	0	200,000,000
Total CBL26 SPOT										0.00	0	200,000,000
Total For CBL26										0.00	0	200,000,000
CCT01 On 23/06/2023 Spot Bond			10.57000	111.21292	10.57000	111.15033				0.00	0	320,000,000
Total CCT01 SPOT										0.00	0	320,000,000
Total For CCT01										0.00	0	320,000,000
CCT02 On 12/06/2024 Spot Bond			10.62500	107.01847	10.62500	106.95795				0.00	0	580,000,000
Total CCT02 SPOT										0.00	0	580,000,000
Total For CCT02										0.00	0	580,000,000
CCT03 On 15/03/2025 Spot Bond			10.64500	107.31999	10.64500	107.25952				0.00	0	20,000,000
Total CCT03 SPOT										0.00	0	20,000,000
Total For CCT03										0.00	0	20,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.11132				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.20609				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	111.03260	10.00000	110.97480				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	100.73993				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.38904				0.00	780,000,000	390,000,000
Total CGR16 SPOT										0.00	780,000,000	390,000,000
Total For CGR16										0.00	780,000,000	390,000,000
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.42537				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	21.27895	100.00000	21.17597				0.00	0	0
Total CGR18U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	33.34930	100.00000	33.18791				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	31.09887	100.00000	30.94838				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	100.88314				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	99.99988				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	99.99965				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	99.99928				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.30934				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	101.04832				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	101.09217				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.12863				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.17082				0.00	0	0
Total CIG05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.98571				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	102.12854				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	20.40406	100.00000	20.27685				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.27999				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.28706				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.29852				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.07781	10.11000	101.02364				0.00	0	0
Total CLN184 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN184										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	133.64834	2.76000	133.61393				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	131.19816	3.14000	133.64351				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	103.63310	8.25000	103.58649				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			2.94000	140.56267	2.94000	134.14885				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	139.13073	2.40000	132.78587				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	101.72722				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			9.26000	102.49186	9.26000	102.44077				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	100.48373				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	100.48373				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			9.31000	102.46684	9.31000	102.41552				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			9.31000	102.46684	9.31000	102.41552				0.00	0	0
Total CLN222 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.36000	101.19986	9.36000	101.14955				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.31125				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.42533				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	99.84066				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	101.93709				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			13.50000	95.62813	13.50000	95.55952				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	104.30775	9.35000	104.25539				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.34501				0.00	0	0
Total CLN256 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.22899				0.00	0	69,000,000
Total CLN257 SPOT										0.00	0	69,000,000
Total For CLN257										0.00	0	69,000,000
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.37557				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.37557				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.37557				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.20414				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.70500	103.44577	9.70500	103.39251				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.49124				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	102.88073				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.38667				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23164				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36191				0.00	2,360,000,000	1,180,000,000
Total CLN274 SPOT										0.00	2,360,000,000	1,180,000,000
Total For CLN274										0.00	2,360,000,000	1,180,000,000
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.87624				0.00	0	0
Total CLN275 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN275									0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	102.12276			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45007			0.00	0	43,000,000
Total CLN278 SPOT									0.00	0	43,000,000
Total For CLN278									0.00	0	43,000,000
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	101.92184			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.10493			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.97556			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.28461			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.20120			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.32412			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04364			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.18985			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.06164			0.00	0	0
Total CLN295 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.38687				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04372				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31404				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10803				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	165.48048				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.00382				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	165.58964				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	164.82517				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	165.39683				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	99.81775				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.24500	94.72998	11.24500	94.67367				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.76500	96.22240	11.76500	96.16264				0.00	0	0
Total CLN315 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.06591				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.40674				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	99.82149				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.36161				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.19293				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.38625	8.80500	102.36912				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	100.36463				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.30733				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.32724				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.40401				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.33786				0.00	0	0
Total CLN328 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN328										0.00	0	0
CLN33: On 20/06/2018 Spot Bond				100.00000	0.00000	101.44398				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33: On 30/06/2017 Spot Bond				100.00000	0.00000	101.06591				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33: On 20/09/2018 Spot Bond				100.00000	0.00000	143.75296				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33: On 28/07/2017 Spot Bond				100.00000	0.00000	100.28734				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	101.59889				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34: On 30/06/2017 Spot Bond				100.00000	0.00000	101.07117				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	101.49671				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	101.19175				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	101.36684				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34: On 28/07/2017 Spot Bond				100.00000	0.00000	100.28498				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34: On 30/06/2017 Spot Bond				100.00000	0.00000	101.04484				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35: On 28/10/2018 Spot Bond				100.00000	0.00000	100.26978				0.00	0	0
Total CLN350 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	101.73585				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.17974				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.35973				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.16259				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.42500	104.72209	10.42500	104.66426				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.25210				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	100.00001				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			12.56500	107.00590	12.56500	106.93505				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00001				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.59500	100.70400	12.59500	100.63717				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	105.15740	10.02000	105.10155				0.00	0	0
Total CLN368 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00001				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.34982				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	82.61135				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.23547				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.25804				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.25820				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10487				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			9.93500	103.61881	9.93500	103.56423				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	100.93449				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.37103				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.89475	10.98000	101.83557				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	104.24883	11.00000	104.18819				0.00	0	0
Total CLN380 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.39050				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.41419				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.35500	103.03465	12.35500	102.96755				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.50717				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.25792				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.36877				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.33113				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.94000				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	101.20514				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.26467				0.00	0	0
Total CLN394 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.63535				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.35772				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	102.28765				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	99.82750				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.82843				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.26457				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.40377				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00268				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00268				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	102.39095				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	84.46737				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.27120				0.00	0	0
Total CLN407 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.62784				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.39056				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	101.39718				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	100.63065				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.37730				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	101.62885				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.44355				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	100.66713				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.55091	4.00000	100.31607				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.35921				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.50980				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	44.69390	7.01000	45.28056				0.00	0	0
Total CLN42 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.52304				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				100.00000	0.00000	100.45317				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	102.00522				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.85351				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	102.00522				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	104.95609				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.80730				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				100.00000	0.00000	101.43063				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				100.00000	0.00000	99.82124				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.78750				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	106.42712				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	102.01278				0.00	0	0
Total CLN431 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	102.14356				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	102.22253				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	107.16901				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98159				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.38396				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.29579				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	103.05701				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	100.10035				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	107.99738				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	102.44569				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 07/06/2017 Spot Bond				100.00000	0.00000	101.00642				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 06/09/2016 Spot Bond				100.00000	0.00000	100.98954				0.00	0	0
Total CLN443 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN443										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	102.13878				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.60500	105.09227	10.60500	105.03327				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.34674				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.90249				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.00000	0.00000	100.54374				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.00000	0.00000	100.88158				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.91132				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 20/06/2017 Spot Bond				100.00000	0.00000	100.86919				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.64000	132.83160	3.64000	132.79141				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	189.21560				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			9.05000	95.88374	9.05000	95.83737				0.00	0	0
Total CLN81 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.66500	37.77521	8.66500	166.12431				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			8.66500	38.26862	8.66500	166.59990				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	100.75146				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	100.80244				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.32449				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.25019				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.26485				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	100.75532				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.27813				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.36161				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.17987				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.23164				0.00	0	0
Total CLNF12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	99.37684			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	101.23158			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	101.27784			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	102.04797			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	100.65907			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			9.44000	104.97264	9.44000	104.93742			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			9.31000	101.09127	9.31000	101.04101			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			9.98500	112.96021	9.98500	112.90008			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.14500	106.37335	10.14500	106.31616			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.90500	104.77828	10.90500	104.71751			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			10.31500	100.98254	10.31500	100.92704			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			10.49000	96.69826	10.49000	96.64425		153,154,000,000,000.00	14,600,000,000	7,300,000,000	
Total COT01 SPOT								153,154,000,000,000.00	14,600,000,000	7,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COT01										3,154,000,000,000.00	14,600,000,000	7,300,000,000
COT02 On 03/04/2028 Spot Bond			11.39500	95.96298	11.39500	95.90488				0.00	0	450,000,000
Total COT02 SPOT										0.00	0	450,000,000
Total For COT02										0.00	0	450,000,000
COT03 On 05/06/2028 Spot Bond			11.39500	89.27703	11.39500	89.22298				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
CPL011 On 12/12/2019 Spot Bond			100.00000	14.83005	100.00000	14.75829				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	12.77984	100.00000	12.71800				0.00	0	0
Total CPL021U SPOT										0.00	0	0
Total For CPL021U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	21.50410	100.00000	21.40003				0.00	0	0
Total CPL031U SPOT										0.00	0	0
Total For CPL031U										0.00	0	0
CPL041 On 26/08/2016 Spot Bond			100.00000	98.17957	100.00000	97.66688				0.00	0	0
Total CPL041U SPOT										0.00	0	0
Total For CPL041U										0.00	0	0
CPL051 On 30/10/2018 Spot Bond			100.00000	20.86888	100.00000	20.76790				0.00	0	0
Total CPL051U SPOT										0.00	0	0
Total For CPL051U										0.00	0	0
CPL061 On 30/11/2018 Spot Bond			100.00000	24.18943	100.00000	24.07237				0.00	0	0
Total CPL061U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.91000	95.27767	11.91000	95.21778				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	31.57733	100.00000	31.42452				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	24.31563	100.00000	24.19796				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	32.22608	100.00000	32.07012				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			8.33000	100.92169	8.33000	100.87693				0.00	0	20,000,000
Total DENG44 SPOT										0.00	0	20,000,000
Total For DENG44										0.00	0	20,000,000
DENG4 On 29/09/2017 Spot Bond			6.86000	102.48646	6.86000	102.44890				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	101.84112				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	100.08480				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond			8.75000	96.08424	8.75000	99.97609				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.66076				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	101.52144				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	101.45788				0.00	0	0
Total DLTB02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DLTB02									0.00	0	0
DLTB02 On 09/10/2017 Spot Bond				100.00000	0.00000	100.73422			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	42.26279	100.00000	42.05828			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	42.26279	100.00000	42.05828			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DLTB03 On 03/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DLTC13 SPOT									0.00	0	0
Total For DLTC13									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	57.99886	100.00000	57.76943		60,000,000,000,000.00		600,000,000	300,000,000
Total DNG60U SPOT								60,000,000,000,000.00		600,000,000	300,000,000
Total For DNG60U								60,000,000,000,000.00		600,000,000	300,000,000
DOL00 On 20/09/2018 Spot Bond				100.00000	0.00000	101.59618			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00 On 24/01/2019 Spot Bond				100.00000	0.00000	100.53908			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00 On 20/06/2019 Spot Bond				100.00000	0.00000	101.41082			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00 On 20/12/2019 Spot Bond				100.00000	0.00000	62.78841			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.67500	98.83299	9.67500	98.78198			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			9.61000	99.60999	9.61000	99.55919			0.00	0	497,100,000
Total DV22 SPOT									0.00	0	497,100,000
Total For DV22									0.00	0	497,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	14.84751	100.00000	14.78222		5,000,000,000,000.00		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
Total DV22/R207 SPOT										5,000,000,000,000.00	50,000,000	50,000,000
Total For DV22/R207										5,000,000,000,000.00	50,000,000	50,000,000
DV23 On 27/02/2023 Spot Bond			9.97500	104.64071	9.97500	104.58475				0.00	0	100,000,000
Total DV23 SPOT										0.00	0	100,000,000
Total For DV23										0.00	0	100,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.88778	100.00000	14.82159				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.88778	100.00000	14.82159				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			10.02500	98.05185	10.02500	97.99917				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.79225	9.69000	99.74038				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.79225	9.69000	99.74038				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.87000	94.58243	10.87000	94.52744				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	99.78368	10.10000	99.72967				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.78368	10.10000	99.72967				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.69664				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01: On 16/09/2016 Spot Bond				100.00000	0.00000	101.16459				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.66150				0.00	0	0
Total DVC018 SPOT										0.00	0	0
Total For DVC018										0.00	0	0
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	101.50136				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	101.74013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.74785			0.00	0	0
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC02 On 16/09/2016 Spot Bond				100.00000	0.00000	101.13288			0.00	186,000,000	186,000,000
Total DVC022 SPOT									0.00	186,000,000	186,000,000
Total For DVC022									0.00	186,000,000	186,000,000
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	101.16508			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	103.35952			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	101.82767			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.01013			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	100.61350			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	101.79796			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			8.61000	116.49613	8.61000	116.44277		444,276,000,000.00		51,600,000	8,582,839,800
Total E170 SPOT								444,276,000,000.00		51,600,000	8,582,839,800
Total For E170								444,276,000,000.00		51,600,000	8,582,839,800
E170/R On 01/08/2020 Spot Bond			100.00000	17.21312	100.00000	17.13741		0.00		0	0
Total E170/R207 SPOT								0.00		0	0
Total For E170/R207								0.00		0	0
ECN20 On 14/03/2020 Spot Bond			9.58000	104.09848	9.58000	104.04554		0.00		0	0
Total ECN20 SPOT								0.00		0	0
Total For ECN20								0.00		0	0
ECN22 On 14/03/2022 Spot Bond			9.73500	103.99332	9.73500	103.93960		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.95500	103.98375	9.95500	103.92886				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.96000	106.92493	2.96000	106.89648				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.38365				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.31071				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	16.96406	100.00000	16.88196				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			2.38000	107.01708	2.38000	106.99194				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	109.30793	2.25000	109.28303				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.33000	131.10886	2.33000	131.07840				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.29000	118.84682	2.29000	118.81946				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.33000	117.55340	2.33000	117.52608				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.31000	110.44375	2.31000	110.41813				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			2.36000	107.44058	2.36000	107.41546				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	109.30793	2.25000	109.28303				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			10.06500	101.95060	10.06500	101.89621				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			9.80500	107.72558	9.80500	107.66955				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			10.44500	100.58358	10.44500	100.52793				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			10.65500	92.18225	10.65500	96.08140				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.92000	101.62425	10.92000	102.16533				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			10.54500	99.64586	10.54500	100.27045				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.71867				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.32914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.00011				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.00002				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	101.95404				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	101.65340				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	15.90544	100.00000	15.82847				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	6.51487	100.00000	6.48334				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	101.77457				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC20 On 04/11/2016 Spot Bond				100.00000	0.00000	100.08581				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC21 On 22/08/2016 Spot Bond				100.00000	0.00000	101.71588				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	103.73973				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC23 On 22/02/2017 Spot Bond				100.00000	0.00000	101.80250				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC24 On 04/11/2016 Spot Bond				100.00000	0.00000	100.08903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.17850				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	58.29506	100.00000	58.01294				0.00	0	0
Total EQS05/JIBAR SPOT										0.00	0	0
Total For EQS05/JIBAR										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.08297				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.77500	96.87362	12.77500	96.80808				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	98.81356				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	23.42630	100.00000	23.31294				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	23.54469	100.00000	23.43075				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	101.12491				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	99.78604				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	99.76610				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	99.77394			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	99.74156			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500			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	99.79469			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	99.80338			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	99.79732			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	99.80313			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	99.80555			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	99.79467			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	99.78636			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	99.77591			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			8.37500	104.16370	8.37500	104.11701		99,295,661,600,000.00	11,856,198,400	45,079,909,400	
Total ES18 SPOT								19,295,661,600,000.00	11,856,198,400	45,079,909,400	
Total For ES18								19,295,661,600,000.00	11,856,198,400	45,079,909,400	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.80574	9.25000	102.75495		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			9.08500	104.82256	9.08500	104.77195		819,218,979,500.00	90,172,700	5,011,891,100	
Total ES23 SPOT								819,218,979,500.00	90,172,700	5,011,891,100	
Total For ES23								819,218,979,500.00	90,172,700	5,011,891,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.42517	10.00000	100.37192		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			9.52500	92.35192	9.52500	92.30497		11,538,146,850,000.00	1,211,354,000	12,824,732,900	
Total ES26 SPOT								11,538,146,850,000.00	1,211,354,000	12,824,732,900	
Total For ES26								11,538,146,850,000.00	1,211,354,000	12,824,732,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.77266	7.85000	102.72944		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			10.03000	82.51025	10.15500	81.61959		686,335,271,272,000.00	68,428,242,400	130,520,409,600	
Total ES33 SPOT								16,335,271,272,000.00	68,428,242,400	130,520,409,600	
Total For ES33								16,335,271,272,000.00	68,428,242,400	130,520,409,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.00541	7.50000	102.96419		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			10.26500	86.57627	10.26500	86.52893		3,274,483,675,000.00	318,995,000	52,036,000,000	
Total ES42 SPOT								3,274,483,675,000.00	318,995,000	52,036,000,000	
Total For ES42								3,274,483,675,000.00	318,995,000	52,036,000,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.46347	8.50000	102.41688		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	101.52571		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	99.79481				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	21.63298	100.00000	21.49811				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	21.73102	100.00000	21.59554				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	21.85579	100.00000	21.71954				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	21.98057	100.00000	21.84353				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	101.90775				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	101.74711				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	101.79945				0.00	400,000,000	200,000,000
Total FIFB06 SPOT										0.00	400,000,000	200,000,000
Total For FIFB06										0.00	400,000,000	200,000,000
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.80145				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	101.73888				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.06423				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	101.77965				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	100.74559			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	101.45296			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	104.02514			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	101.38997			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	0.18879	100.00000	0.18788			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	0.18879	100.00000	0.18788			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.64666	100.00000	10.59513			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.36694	100.00000	10.31678			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.31295			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.26417			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.44481			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.53265			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			9.88500	98.28404	9.88500	98.23224			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.30310			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.36036			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	102.69548			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	101.64104			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	101.78838			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			10.63500	98.04431	10.63500	99.45444			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	103.04963			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	100.77285			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.94187			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	11.81857	100.00000	11.76138			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	100.81356			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			11.83500	105.73193	11.83500	105.66552			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	100.74907			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			10.57500	104.52151	10.57500	104.46266			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2: On 21/12/2018 Spot Bond				100.00000	0.00000	102.19630			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			2.24000	141.58967	2.24000	142.50714			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			2.59000	120.26058	2.59000	283.95747			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.42500	114.08932	2.42500	121.24729			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.48000	92.57219	3.48000	159.26116			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.22000	103.63603	3.22000	207.19873			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.71500	93.00571	3.71500	93.45231			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			7.24500	73.99393	7.24500	73.47312			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			9.26800	48.27780	9.26800	47.38536			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	46.86925	9.52000	45.96224			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	58.64874	100.00000	58.36492			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	23.14541	100.00000	23.00112			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	43.32324	100.00000	43.11358			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	102.09394			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	101.45724			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.28476			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.39359			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	100.42127	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	100.42127	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.39094			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	101.33388				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.49039				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.37104				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	100.33844	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	101.44649				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	101.74168				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	101.69540				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	43.58181	100.09221	43.37074				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	101.26078				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	106.67489				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	101.36694				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	94.26617	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	101.38024				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.27541				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.31125				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	101.66241				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.29134				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	76.14002	13.22500	76.08620				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.22772				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.22905				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
FRC167 On 20/03/2018 Spot Bond				100.00000	0.00000	101.70909				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	101.20923				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.65500	106.65361	3.65500	110.30866				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.32459				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.32459				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	102.07582				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	101.06591				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	101.32459				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC175 On 20/09/2018 Spot Bond				100.00000	0.00000	101.25813				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.23290				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.41308				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	101.41308				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	100.89905				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.37085				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	101.59624				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	101.59491				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	101.31139				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.31139				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	100.86306				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	100.90288				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	111.03300	10.00000	110.97500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.37475				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	100.54453				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	100.54453			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	100.00009			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	100.09413	8.75000	100.04706			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.29007			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	11.80767	100.00000	11.75053			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	10.92189	100.00000	10.86903			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	96.96156			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	16.16743	100.00000	16.08920			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.35106			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	57.25054	100.00000	56.97349			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.00007			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	11.74485	100.00000	11.68802			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	38.77256	100.00000	38.58493			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
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	38.75224	100.00000	38.56471				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	100.09505				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	100.08959				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.05000	136.82772	3.05000	136.79066				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	99.95545				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	99.95599				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	99.95599				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	102.04715				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 10/09/2016 Spot Bond				100.00000	0.00000	101.38484				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	101.22390				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	101.14501				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	101.37065				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	101.04787				0.00	0	1,410,000,000
Total FRC231 SPOT										0.00	0	1,410,000,000
Total For FRC231										0.00	0	1,410,000,000
FRC231 On 31/01/2022 Spot Bond			3.91000	131.04746	3.91000	131.00592				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	101.91554				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	100.47248				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	97.06574				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	100.50597				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	97.73136				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	102.00933				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	102.96713				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	96.38327				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	95.96097				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	101.08045				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	100.73510				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	101.06994				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	100.86410				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	97.76952				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	83.70801				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	100.29314				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	80.85313				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	101.56755				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	100.28764				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			3.58000	111.47318	3.58000	133.19194				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	101.38550				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			3.63000	104.40444	3.63000	132.85807				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			3.61000	102.62328	3.61000	132.99151				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			3.61000	99.93518	3.61000	138.42511				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			3.68000	102.90462	3.68000	154.44902				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.31769				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.23160				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.37759				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	101.57373				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.52340				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	101.34195				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.34063				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.31931				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	21.96526	100.00000	21.85897				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	61.00878	100.00000	60.71355				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	80.21978	100.00000	79.86871				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	15.52846	100.00000	15.45331				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.29374				0.00	241,000,000	206,000,000
Total FRJ17 SPOT										0.00	241,000,000	206,000,000
Total For FRJ17										0.00	241,000,000	206,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.50666				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	100.57138				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	99.69222				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.13619				0.00	0	0
Total FRJ21 SPOT										0.00	0	0

Contract Details	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	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.42429				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	3.67359	100.00000	3.65947				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	3.67359	100.00000	3.65947				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			2.14800	85.38989	2.14800	114.52449				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			2.48000	111.22784	2.48000	120.53678				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	100.42537				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	100.50250	10.38000	100.44654				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	100.50250	10.38000	100.44654				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			2.62000	108.47129	2.62000	117.73617				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			2.66000	223.00419	2.66000	222.94823				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			2.59000	118.35888	2.59000	118.32973				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			2.69000	222.12441	2.69000	222.06833				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	100.29596				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.91000	116.82617	2.91000	116.79540				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			2.78500	114.56369	2.78500	114.53428				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			2.78500	114.56369	2.78500	114.53428				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.81000	121.13793	2.81000	218.59061				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			2.86000	217.21799	2.86000	217.16115				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			2.44000	106.05132	2.44000	106.02606				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			2.89000	170.77021	2.89000	216.30892				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			3.69500	98.72110	3.69500	98.64024				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			3.18000	104.21505	3.18000	164.00837				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			3.51000	88.75464	3.51000	101.64429				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			3.17000	104.34525	3.17000	164.16941				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	79.69432	100.00000	79.34783				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.23000	163.25184	3.23000	163.20591				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.40000	202.08457	3.40000	202.42753				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	81.12563				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			3.44000	89.46476	3.44000	102.80980				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			3.69500	85.78537	3.69500	98.64024				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			3.22000	92.55617	3.22000	106.57944				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.04000	166.32481	3.04000	166.27970				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			3.17000	208.60655	3.17000	208.54849				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	100.00000				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	101.07577				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	106.38959				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			3.17000	164.21510	3.17000	164.16941			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.17000	164.21510	3.17000	164.16941			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.46000	95.71873	3.46000	159.57263			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.21000	114.16518	3.21000	114.13327			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			2.75000	138.91222	2.75000	138.87681			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	83.31500			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.52000	158.42859	3.52000	158.64033			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.56000	157.78561	3.56000	158.02228			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.18000	114.42820	3.18000	114.39641			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.53000	158.15610	3.53000	158.48555			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.57000	156.84730	3.57000	157.86822			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
FRS15 On 08/08/2017 Spot Bond			100.00000	44.83793	100.00000	44.44444				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.35000	122.04220	2.35000	288.16791				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			2.24000	122.86926	2.24000	290.12252				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			2.96000	117.57427	2.96000	277.60905				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			2.71000	100.27644	2.71000	139.15770				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	100.29818				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			2.24000	142.53958	2.24000	142.50714				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	100.81469				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.09277				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			2.46000	117.74116	2.46000	117.71298				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	65.18718	104.97509	64.85776				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	66.40220	101.07593	66.07778				0.00	0	0
Total FRS73 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	61.99930	100.44759	61.69807				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	64.77829	100.76967	64.46266				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.18000	126.52698	2.18000	126.49852				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.37000	97.22889	2.37000	121.76401				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	99.31763				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.40000	97.00375	2.40000	121.48186				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	101.90938				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			2.44000	121.37043	2.44000	286.58033				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	99.99998				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	101.83136				0.00	0	0
Total FRS96 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.16000	103.27072	7.16000	103.23049				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			8.38500	103.52295	8.38500	103.47675				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			8.60500	106.26247	8.60500	106.21356				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			9.01000	102.07528	9.01000	102.02639				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			9.20500	101.57363	9.20500	101.52370				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			9.90500	93.21156	9.90500	93.16287				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			10.09500	105.39505	10.09500	105.33834				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			10.45500	97.49061	10.45500	97.43633				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.55000	94.57350	10.55000	94.52067				0.00	0	300,000,000
Total FRX30 SPOT										0.00	0	300,000,000
Total For FRX30										0.00	0	300,000,000
FRX31 On 21/02/2031 Spot Bond			10.62000	96.25460	10.62000	96.19989				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.71500	78.48694	10.71500	78.44219				0.00	0	0
Total FRX45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX45									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.13197			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.16516			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.69588			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.25813			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.43059			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	101.82421			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	101.73682			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	101.88320			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	101.94874			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	102.00335			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	102.24357			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	4.29266	100.00000	4.27188			0.00	0	0
Total FS3A3U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.72019	100.00000	0.71670				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	23.73295	100.00000	23.61810				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	3.98173	100.00000	3.96246				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	0.66802	100.00000	0.66479				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4C1U										0.00	0	0
FS4D1 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1 On 20/04/2019 Spot Bond			100.00000	9.25847	100.00000	9.20075				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2 On 20/04/2021 Spot Bond			100.00000	1.64781	100.00000	1.63754				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3 On 20/04/2023 Spot Bond			100.00000	0.29327	100.00000	0.29145				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4 On 20/02/2021 Spot Bond			100.00000	2.36947	100.00000	2.35800				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5 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
FS5B1 On 20/02/2021 Spot Bond			100.00000	2.53697	100.00000	2.52115				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1 On 20/02/2021 Spot Bond			100.00000	2.53697	100.00000	2.52115				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1 On 20/02/2021 Spot Bond			100.00000	2.53697	100.00000	2.52115				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1 On 20/02/2021 Spot Bond			100.00000	2.53697	100.00000	2.52115				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	100.63321				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.89500	102.85063	9.89500	102.79636				0.00	0	11,500,000,000
Total GFC04 SPOT										0.00	0	11,500,000,000

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 GFC04										0.00	0	11,500,000,000
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.75837				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.80956				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	101.83001				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	101.96292				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	102.12644				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.22861				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	101.57123				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	14.69937	100.00000	14.62824				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	44.00033	100.00000	43.78740				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	18.25088	100.00000	18.16256				0.00	0	0
Total GRB03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.54681	100.00000	13.36509				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	18.83850	100.00000	18.72106				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	13.46016	100.00000	13.37624				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	1.87051	100.00000	1.85951				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB09 On 31/01/2017 Spot Bond			100.00000	67.71800	100.00000	67.46765				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	45.44293	100.00000	45.24145				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	29.92814	100.00000	29.75211				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	29.96061	100.00000	29.89412				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	14.96407	100.00000	14.87605				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	13.31583	100.00000	13.28628				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	7.48203	100.00000	7.43803				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	5.91815	100.00000	5.90501				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	3.74680	100.00000	3.72457				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	2.63321	100.00000	2.62737				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	1.87051	100.00000	1.85951				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.61676				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	100.35668				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.37545				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	101.39049				0.00	0	50,000,000
Total GRT04 SPOT										0.00	0	50,000,000
Total For GRT04										0.00	0	50,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.35967				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	101.94965			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.09817			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.58800			0.00	540,000,000	270,000,000
Total GRT09 SPOT									0.00	540,000,000	270,000,000
Total For GRT09									0.00	540,000,000	270,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	99.83997			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	99.79756			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.11786			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003			0.00	0	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	101.45859			0.00	0	0
Total GSIS04 SPOT									0.00	0	0
Total For GSIS04									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.30394			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	100.23973			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.37640			0.00	0	0
Total HCH01 SPOT									0.00	0	0

Contract Details	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										0.00	0	0
HCH01.On 25/10/2016 Spot Bond			100.00000	84.92706	100.00000	84.54364				0.00	0	0
Total HCH01/JIBAR SPOT										0.00	0	0
Total For HCH01/JIBAR										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	15.41284	100.00000	15.33826				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.35933				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.02383				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.00158				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	100.70473				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	100.71204				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	100.72040				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	100.00000				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	102.64575				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	101.94466				0.00	0	0
Total HILC31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILC31										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.10618	100.00000	9.06210				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.10618	100.00000	9.06210				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	9.65995	100.00000	9.61320				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	9.65995	100.00000	9.61320				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	10.37194	100.00000	10.32175				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.37194	100.00000	10.32175				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.24216	100.00000	11.18776				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.03788			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500			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			9.68500	99.91587	9.68500	99.86397		1,054,373,021,000.00		108,866,600	54,433,300
Total HPF05 SPOT								1,054,373,021,000.00		108,866,600	54,433,300
Total For HPF05								1,054,373,021,000.00		108,866,600	54,433,300
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	102.22175			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	102.10168			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	100.68487			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	100.61824			0.00	0	0
Total HPF09 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.79500	103.40433	8.79500	103.35598			0.00	0	1,150,000,000
Total HWAY20 SPOT									0.00	0	1,150,000,000
Total For HWAY20									0.00	0	1,150,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	13.56711	100.00000	13.50745			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			2.23000	122.94478	2.23000	290.30100			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			2.10000	126.80380	2.10000	299.41513		132,300,000,000.00		63,000,000	21,000,000
Total HWAY24 SPOT								132,300,000,000.00		63,000,000	21,000,000
Total For HWAY24								132,300,000,000.00		63,000,000	21,000,000
HWAY3 On 28/02/2033 Spot Bond			2.51000	102.50688	2.51000	102.48215			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.29500	91.76563	10.29500	91.71558			0.00	0	6,170,000,000
Total HWAY34 SPOT									0.00	0	6,170,000,000
Total For HWAY34									0.00	0	6,170,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.45613	100.00000	9.41456			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.30500	91.52909	10.30500	91.47912			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.45611	100.00000	9.41453			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	87.74038	100.00000	87.32057			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	87.21181	100.00000	86.80332			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	97.35450	100.00000	96.84211			0.00	0	0
Total HWF06U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.58418			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.76000	127.68833	1.76000	127.66259		33,344,608,000,000.00	18,945,800,000	49,409,264,000	
Total I2025 SPOT								33,344,608,000,000.00	18,945,800,000	49,409,264,000	
Total For I2025								33,344,608,000,000.00	18,945,800,000	49,409,264,000	
I2029 On 31/03/2029 Spot Bond			1.87000	100.43992	1.87000	100.89296		41,140,000,000,000.00	22,000,000,000	48,000,000,000	
Total I2029 SPOT								41,140,000,000,000.00	22,000,000,000	48,000,000,000	
Total For I2029								41,140,000,000,000.00	22,000,000,000	48,000,000,000	
I2033 On 28/02/2033 Spot Bond			1.88000	107.59809	1.88000	107.57575		11,292,408,000,000.00	6,006,600,000	41,067,324,600	
Total I2033 SPOT								11,292,408,000,000.00	6,006,600,000	41,067,324,600	
Total For I2033								11,292,408,000,000.00	6,006,600,000	41,067,324,600	
I2038 On 31/01/2038 Spot Bond			1.86000	133.95583	1.86000	133.92811		189,116,244,000,000.00	101,675,400,000	227,235,791,600	
Total I2038 SPOT								189,116,244,000,000.00	101,675,400,000	227,235,791,600	
Total For I2038								189,116,244,000,000.00	101,675,400,000	227,235,791,600	
I2046 On 31/03/2046 Spot Bond			1.94500	133.83314	1.94500	133.80473		279,707,104,600,000.00	143,808,280,000	185,230,678,000	
Total I2046 SPOT								279,707,104,600,000.00	143,808,280,000	185,230,678,000	
Total For I2046								279,707,104,600,000.00	143,808,280,000	185,230,678,000	
I2050 On 31/12/2050 Spot Bond			1.96000	142.34491	1.96000	142.31467		107,170,840,000,000.00	54,679,000,000	106,068,751,210	
Total I2050 SPOT								107,170,840,000,000.00	54,679,000,000	106,068,751,210	
Total For I2050								107,170,840,000,000.00	54,679,000,000	106,068,751,210	
IBL22 On 15/03/2018 Spot Bond			8.55500	106.10261	8.55500	106.05431		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			8.68000	99.81011	8.68000	99.76275		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	100.08878		0.00	15,000,000,000	15,000,000,000	
Total IBL33 SPOT								0.00	15,000,000,000	15,000,000,000	
Total For IBL33								0.00	15,000,000,000	15,000,000,000	
IBL34 On 31/01/2017 Spot Bond			3.15000	99.75208	3.15000	138.72755		0.00	0	0	
Total IBL34 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.31000	102.32420	2.31000	142.00251				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.06573				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.67500	103.22930	8.67500	103.18140				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	101.72035				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	111.03300	10.00000	110.97500				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			9.20500	98.56697	9.20500	98.51851				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			9.61000	93.74318	9.61000	93.69536				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.06500	99.99903	9.06500	99.95059				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			9.60000	98.57178	9.60000	98.52156				0.00	0	240,000,000
Total IBL50 SPOT										0.00	0	240,000,000
Total For IBL50										0.00	0	240,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.53398				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.98500	98.66554	8.98500	98.61842				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.17576				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	99.85199				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			8.32500	100.02634	8.32500	99.98153				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.94500	100.41300	8.94500	100.36473				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			10.05500	100.84560	10.05500	100.79126				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	101.92254				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.32202				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.13472				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.17527				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.23571				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.26336				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			3.04000	136.89664	3.04000	136.85961				0.00	0	200,000,000
Total IBL67 SPOT										0.00	0	200,000,000
Total For IBL67										0.00	0	200,000,000
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.96871				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	28.70518	100.00000	28.56626				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	101.94076				0.00	18,200,000,000	9,100,000,000
Total IBL73 SPOT										0.00	18,200,000,000	9,100,000,000
Total For IBL73										0.00	18,200,000,000	9,100,000,000
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.99608				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				104.44278	0.00000	101.79931				0.00	400,000,000	200,000,000
Total IBL76 SPOT										0.00	400,000,000	200,000,000
Total For IBL76										0.00	400,000,000	200,000,000
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.85044				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			10.10500	101.74953	10.10500	101.69504				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.77500	103.03339	8.77500	102.98531				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	21.21721	100.00000	21.11455				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	11.04935	100.00000	10.99589				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.23970				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.15381				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	18.43867	100.00000	18.32371				0.00	0	0
Total IBL84U SPOT										0.00	0	0

Contract Details	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	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.94890			0.00	35,270,000,000	35,270,000,000
Total IBL85 SPOT									0.00	35,270,000,000	35,270,000,000
Total For IBL85									0.00	35,270,000,000	35,270,000,000
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	102.01435			0.00	33,770,000,000	33,770,000,000
Total IBL86 SPOT									0.00	33,770,000,000	33,770,000,000
Total For IBL86									0.00	33,770,000,000	33,770,000,000
IBL87 On 20/05/2019 Spot Bond			9.07500	103.77070	9.07500	103.72066			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			9.57500	105.07340	9.57500	105.02000			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	14.22709	100.00000	14.16452			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.95638			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	20.16744	100.00000	20.04170			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	101.62784			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	100.67645			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	0.02466	100.00000	0.02455			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	100.39715			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.12281			0.00	0	0
Total IDCG02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			9.89500	97.24280	9.89500	97.19150				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2017 Spot Bond				100.00000	0.00000	101.73136				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				100.00000	0.00000	101.42119				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.49500	96.84725	10.49500	96.79342				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG06 On 13/11/2020 Spot Bond				100.00000	0.00000	99.83980				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.32000	102.37795	11.32000	102.31203				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.11373	5.00000	100.08695				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	101.53642	5.00000	101.50902				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	101.61651	4.00000	101.59464				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	101.25220	4.00000	101.23030				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.89500	100.41754	8.89500	100.36979				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			8.28500	104.51106	8.28500	104.58956				0.00	0	0
Total IFC02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.37611	100.00000	8.33558				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	53.22601	100.00000	52.96843				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	37.52534	100.00000	44.91924				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	3.54107	100.00000	3.52768				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.28244	100.00000	10.23268				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	14.93851	100.00000	14.86623				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	16.37807	100.00000	16.29882				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.06094	100.00000	9.02088				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	89.46770	100.00000	89.04267				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	12.58517	100.00000	12.52427				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	24.19854	100.00000	24.08144				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	76.18329	100.00000	75.87794				0.00	0	0
Total IN317U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	53.96204	100.00000	53.71676				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	38.73940	100.00000	38.56331				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	65.38300	100.00000	65.06660				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	10.54308	100.00000	12.71229				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	12.75934	100.00000	12.69759				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	58.96861	100.00000	58.60877				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	16.02565	100.00000	15.85262				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	6.55568	100.00000	6.48490				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.28710				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.82094				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.28015	6.50000	102.24440				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.26154				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	106.54778				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.87931				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	100.57776				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	99.90850				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			12.13500	102.12015	12.13500	102.05407				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	93.11224	100.00000	92.63959				0.00	0	0
Total IP278U SPOT										0.00	0	0
Total For IP278U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500				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	100.64957				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			8.51000	103.02668	8.51000	102.97977				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.09649				0.00	0	0
Total IPF07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.94321				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.95561				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	100.66323				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	100.58797				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	101.56447				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.26388				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.29914				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.32028				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.16001				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.17273				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.18546				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC11 On 28/10/2016 Spot Bond				100.00000	0.00000	100.21370				0.00	0	0
Total IPFC11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPFC11									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.03500	99.58386	10.03500	99.53089			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.00500	104.38418	9.00500	104.33422		10,806,000,000,000.00		1,200,000,000	600,000,000
Total IPL6 SPOT								10,806,000,000,000.00		1,200,000,000	600,000,000
Total For IPL6								10,806,000,000,000.00		1,200,000,000	600,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	49.16219	100.00000	48.94600			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	100.83795			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.02694			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	11.27966	100.00000	11.22508			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	101.69869			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.02685			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	101.74425			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			3.29000	97.38971	3.29000	135.14747			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.07424	2.75000	100.05939			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.73000	155.47458	3.73000	155.42665			0.00	0	0
Total IV019 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.95761				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.76585				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.42168				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.43132				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	99.53389				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.76000	108.51355	3.76000	109.42730				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.76000	108.42308	3.76000	109.42730				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	101.58027				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.54463				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	99.90932				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.83500	102.13505	11.83500	102.07054				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	101.05984				0.00	0	0
Total IV035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.53948				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	22.39087	100.00000	22.28251				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			10.73500	108.36969	10.73500	108.30812				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.38104				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			3.83000	153.97127	3.83000	153.92298				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	99.89532	7.65000	99.72827				0.00	0	0
Total IVA629 SPOT										0.00	0	0
Total For IVA629										0.00	0	0
IVA632 On 11/08/2016 Spot Bond			7.65000	99.97905	7.65000	99.81173				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	99.83261	7.65000	99.66578				0.00	0	0
Total IVA633 SPOT										0.00	0	0
Total For IVA633										0.00	0	0
IVA634 On 25/08/2016 Spot Bond			7.65000	99.68660	7.65000	99.52026				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	99.53505	7.75000	99.36705				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	99.38801	7.75000	99.22051				0.00	0	0
Total IVA636 SPOT										0.00	0	0
Total For IVA636										0.00	0	0
IVA637 On 15/09/2016 Spot Bond			7.75000	99.24141	7.75000	99.07440				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			7.75000	99.01192	7.75000	98.37082				0.00	0	0
Total IVA638 SPOT										0.00	0	0
Total For IVA638										0.00	0	0
IVA640 On 06/10/2016 Spot Bond			7.85000	98.78896	7.85000	98.20474				0.00	0	0
Total IVA640 SPOT										0.00	0	0
Total For IVA640										0.00	0	0
IVA644 On 03/11/2016 Spot Bond			7.85000	98.20474	7.85000	98.03908				0.00	0	0
Total IVA644 SPOT										0.00	0	0
Total For IVA644										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500				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	101.66782				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	100.49362				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	100.68029				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	100.63072				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.20540				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	99.84440				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	100.88765				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	100.33522				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	100.97094				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	100.99201				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.05338				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			9.54500	99.97942	9.54500	99.92877				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	18.23074	100.00000	18.15057				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	17.78749	100.00000	17.70142				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			9.70500	99.05222	9.70500	99.00121				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.24500				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	100.85382				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.00013				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	101.94980				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	101.66501				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.09409				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.92773				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.09324				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	100.88660				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.17495				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	100.98632				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	99.83789				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	100.00001				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.37139				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	101.51159				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	101.17218				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	100.09065			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	100.49628			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	100.47479			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.09360			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	101.97099			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	101.97099			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	100.65294			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	9.84504	100.00000	9.75864			0.00	0	0
Total IVC082 SPOT									0.00	0	0
Total For IVC082									0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	100.26125			0.00	0	0
Total IVC083 SPOT									0.00	0	0
Total For IVC083									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.49445	100.00000	2.48502			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	31.61314	100.00000	31.46016			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	23.63064	100.00000	23.51628			0.00	0	0
Total IVC74U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	3.60334	100.00000	3.58968				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	1.58943	100.00000	1.58341				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVP635 On 30/08/2016 Spot Bond			7.75000	99.57714	7.75000	99.40899				0.00	0	0
Total IVP635 SPOT										0.00	0	0
Total For IVP635										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.20102				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	101.47809				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	101.44150				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	101.62268				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	101.00883				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	101.06816				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	19.51725	100.00000	19.42280				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	104.25102				0.00	0	0
Total KSB007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KSB007										0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.00000	0.00000	100.20076				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond				100.00000	0.00000	100.08603				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.04500	134.70867	9.04500	134.64392				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	100.99877				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	101.43417				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	101.53439				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.02675				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	98.61414				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	14.57552	100.00000	14.50499				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			10.28000	100.09772	10.28000	100.04319				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.90734	9.62000	101.85531				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.44610	9.71000	104.39170				0.00	0	0
Total LBK12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK12U									0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	101.26406			0.00	0	267,000,000
Total LBK13 SPOT									0.00	0	267,000,000
Total For LBK13									0.00	0	267,000,000
LBK14L On 31/03/2018 Spot Bond			100.00000	31.13657	100.00000	30.98589			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.16981			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.21500	98.48243	9.21500	98.43369			0.00	0	3,390,000,000
Total LGL02 SPOT									0.00	0	3,390,000,000
Total For LGL02									0.00	0	3,390,000,000
LGL03 On 03/04/2018 Spot Bond			9.45500	99.96411	9.45500	99.91366			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			10.23000	96.46846	10.23000	96.41559			0.00	0	698,700,000
Total LGL04 SPOT									0.00	0	698,700,000
Total For LGL04									0.00	0	698,700,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.51144			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	102.04230			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	101.51140			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	99.76616			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			13.27500	103.21733	13.27500	103.14525			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			14.18000	103.66339	14.18000	103.58624			0.00	0	0
Total LHL19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL19										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.48408				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	101.97056				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	102.07976				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.21077				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	101.89457				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	101.24265				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.13316				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	96.42326				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ08 On 25/08/2016 Spot Bond				100.00000	0.00000	102.47219				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	88.66728				0.00	0	0
Total MAQ085 SPOT										0.00	0	0
Total For MAQ085										0.00	0	0
MAQ08 On 27/10/2016 Spot Bond				100.00000	0.00000	98.33356				0.00	0	0
Total MAQ086 SPOT										0.00	0	0
Total For MAQ086										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.43034				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.45218			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.22754			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	102.37228			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ01 On 31/08/2019 Spot Bond				100.00000	0.00000	100.44605			0.00	0	0
Total MAQ011 SPOT									0.00	0	0
Total For MAQ011									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.22369			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	101.15834			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	101.37396			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.92164			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.41848			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	99.92909			0.00	1,200,000,000	600,000,000
Total MBF042 SPOT									0.00	1,200,000,000	600,000,000
Total For MBF042									0.00	1,200,000,000	600,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.62852			0.00	0	0
Total MBF045 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	99.76184				0.00	740,000,000	370,000,000
Total MBF046 SPOT										0.00	740,000,000	370,000,000
Total For MBF046										0.00	740,000,000	370,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.33561				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	101.26334				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.22069				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	99.80679				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	99.79519				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	100.91825				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	97.49205	2.30000	107.66904				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	101.83416				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	100.88247				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	58.71794	100.00000	58.43379				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	39.17433	100.00000	38.98475				0.00	0	0
Total MBP30U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	39.23738	100.00000	39.04750				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	37.65240	100.00000	45.03028				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	62.92256	100.00000	62.61807				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.23167				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			9.17500	102.51359	9.17500	102.46334				0.00	0	8,000,000,000
Total MBSA01 SPOT										0.00	0	8,000,000,000
Total For MBSA01										0.00	0	8,000,000,000
MBSA0 On 15/04/2019 Spot Bond			9.22500	102.07862	9.22500	102.02832				0.00	0	8,000,000,000
Total MBSA02 SPOT										0.00	0	8,000,000,000
Total For MBSA02										0.00	0	8,000,000,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.81257	8.91000	102.76360				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	102.94642				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	100.81351				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	100.84377				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			8.49000	102.95395	8.49000	102.90669				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			9.19500	101.20354	9.19500	101.15411				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.96000	101.16527	9.96000	101.11184				0.00	0	50,000,000
Total MEFSB5 SPOT										0.00	0	50,000,000
Total For MEFSB5										0.00	0	50,000,000
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.15853				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.98000	102.12730	9.98000	102.07261				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.41500	101.20200	9.41500	101.15114				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	101.51200				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			9.83500	105.38176	9.83500	104.75401				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.17372				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			11.69500	97.24966	11.69500	97.71472				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			11.08500	99.73327	11.08500	98.91537				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	92.23058	100.00000	91.77057				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			9.11500	101.14445	9.11500	101.09519				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			9.11500	101.63656	9.11500	101.58734				0.00	0	186,400,000
Total MTN04 SPOT										0.00	0	186,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN04										0.00	0	186,400,000
MTN05 On 28/09/2016 Spot Bond			100.00000	91.85392	100.00000	91.41232				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	71.33162	100.00000	71.06120				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	62.35100	100.00000	62.04927				0.00	0	0
Total MTN07U SPOT										0.00	0	0
Total For MTN07U										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	19.74644	100.00000	19.62334				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	23.03677	100.00000	22.93491				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	8.04955	100.89771	8.01029				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.14488	100.61875	8.10525				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A405										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.17846				0.00	90,000,000	45,000,000
Total N5B23 SPOT										0.00	90,000,000	45,000,000
Total For N5B23										0.00	90,000,000	45,000,000
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.19175				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.33644				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	111.53961				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.15232	100.00000	12.09351				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	12.99902	100.00000	12.93612				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			10.13500	93.28633	10.13500	93.23622				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.73500	100.63692	9.73500	100.58466				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			10.00500	105.68273	10.00500	100.45855				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.44500	106.04160	10.44500	100.59211				0.00	0	0
Total NAM04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.46500	99.88007	9.46500	99.82988				0.00	0	327,900,000
Total NBK11A SPOT										0.00	0	327,900,000
Total For NBK11A										0.00	0	327,900,000
NBK12/ On 19/03/2021 Spot Bond			9.84500	101.96104	9.84500	101.90781				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			9.75500	103.65547	9.75500	103.60183				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.11137				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			9.64500	99.77263	9.64500	99.74061				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			9.88500	95.41318	9.88500	95.36261				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.24424				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			10.65500	93.26228	10.65500	93.20911				0.00	0	1,500,000,000
Total NBK16A SPOT										0.00	0	1,500,000,000
Total For NBK16A										0.00	0	1,500,000,000
NBK17/ On 22/04/2026 Spot Bond			10.82500	97.78316	10.82500	97.72684				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	101.57887				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			9.61000	100.65071	9.61000	100.59910				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	101.06094				0.00	0	0
Total NBK18B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK18B										0.00	0	0
NBK19, On 01/06/2022 Spot Bond			10.03500	100.10849	10.03500	100.05494				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	100.78296				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			10.54500	100.83594	10.54500	100.77932				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.88433				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			11.09500	97.65819	11.09500	97.60089				0.00	0	300,000,000
Total NBK21A SPOT										0.00	0	300,000,000
Total For NBK21A										0.00	0	300,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	99.86240				0.00	200,000,000	100,000,000
Total NBK21B SPOT										0.00	200,000,000	100,000,000
Total For NBK21B										0.00	200,000,000	100,000,000
NBK22, On 19/11/2022 Spot Bond			9.29500	105.86580	9.29500	105.81354				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	99.80657				0.00	200,000,000	100,000,000
Total NBK22B SPOT										0.00	200,000,000	100,000,000
Total For NBK22B										0.00	200,000,000	100,000,000
NBK23, On 19/11/2025 Spot Bond			10.74500	102.02848	10.74500	101.97046				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	99.76067				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.99500	102.04768	10.99500	101.98833				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	99.93143				0.00	0	0
Total NBK24B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK24B										0.00	0	0
NBK25 On 17/02/2023 Spot Bond			9.99500	108.24948	9.99500	108.19117				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	101.05632				0.00	0	280,000,000
Total NBK25B SPOT										0.00	0	280,000,000
Total For NBK25B										0.00	0	280,000,000
NBK26 On 10/05/2023 Spot Bond			100.00000	13.45501	100.00000	13.39583				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.44153				0.00	0	60,000,000
Total NBK26B SPOT										0.00	0	60,000,000
Total For NBK26B										0.00	0	60,000,000
NBK27 On 10/05/2026 Spot Bond			10.63500	105.83067	10.63500	105.77109				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.63241				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28 On 02/08/2023 Spot Bond			10.00500	105.34710	10.00500	100.18409				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.97391				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29 On 31/07/2026 Spot Bond			10.44500	105.92222	10.44500	100.42080				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.97528				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	102.05361				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	102.10849				0.00	0	0
Total NBK31B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.78568				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.13636				0.00	660,000,000	330,000,000
Total NBK33B SPOT										0.00	660,000,000	330,000,000
Total For NBK33B										0.00	660,000,000	330,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	99.95305				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	99.95195				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	99.95042				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.14051				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.14605				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.10500	110.77093	9.10500	110.71735				0.00	0	600,000,000
Total NBK3A SPOT										0.00	0	600,000,000
Total For NBK3A										0.00	0	600,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	23.27362	100.00000	23.17128				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.22000	41.74154	11.22000	41.71729				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.15573				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.52543				0.00	0	0
Total NBK7B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.83357				0.00	0	12,000,000
Total NCLN74 SPOT										0.00	0	12,000,000
Total For NCLN74										0.00	0	12,000,000
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.20169				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.04372				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.23047				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.25807				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	9.83484	100.00000	9.78725				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.83484	100.00000	9.78725				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			10.39000	105.51546	10.39000	105.45739				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.25143				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			10.42500	104.38891	10.42500	104.33127				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.25807				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.14923				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.14930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.26860				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.28186				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	101.64447				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	100.69874				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.15280				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	100.77130				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	100.38868				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	100.88649				0.00	1,000,000,000	500,000,000
Total NED14 SPOT										0.00	1,000,000,000	500,000,000
Total For NED14										0.00	1,000,000,000	500,000,000
NED15 On 08/04/2024 Spot Bond			10.74500	102.21510	10.74500	102.88812				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.68171				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	100.69832				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	100.58700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.14003				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			11.53000	101.96398	11.53000	100.40336				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	100.72155				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	114.55874	9.44500	114.50129				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	103.11486				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.22774	13.50000	103.15407				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	101.78765				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.25000	182.10893	2.25000	182.06726				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.62000	104.80847	2.62000	119.43495				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	200.78678	3.45000	200.74034				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.01000	115.93152	3.01000	115.90039				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.32000	159.07147	3.32000	151.50306				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.23000	163.19147	3.23000	163.20591				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			9.03000	101.46785	9.03000	101.41915				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	62.30056	100.00000	62.05413				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			9.66000	104.56129	9.66000	104.64204				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	101.78159				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	101.75005				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.98989				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	101.86259				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	101.75152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.86000	104.59662	9.86000	104.67522				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	101.81314				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	101.79212				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	101.93289				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			10.06000	104.63197	10.06000	104.70846				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	101.83417				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	101.84470				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	102.02327				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.23338				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.87623				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	102.13065				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			9.00000	108.97901	9.00000	108.92659				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 NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.77000	114.72253	9.77000	114.66306				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			2.14500	182.98663	2.14500	182.94584				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			11.39500	107.92091	11.39500	107.85557				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.34098	100.00000	14.27757				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.92391				0.00	440,000,000	220,000,000
Total NTC12 SPOT										0.00	440,000,000	220,000,000
Total For NTC12										0.00	440,000,000	220,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.25097				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.66802				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.65860				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.30305				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.92845				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.36685				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	21.67197	100.00000	21.56709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.05079				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			10.18000	99.32224	10.18000	99.26866				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	101.44901				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			10.36500	100.40665	10.36500	101.95842				0.00	0	1,660,000,000
Total OML05 SPOT										0.00	0	1,660,000,000
Total For OML05										0.00	0	1,660,000,000
OML06 On 19/03/2022 Spot Bond			10.93500	101.48610	10.93500	101.42739				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			11.64500	99.60481	11.64500	100.50945				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	101.41357				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.92500	104.28170	10.92500	104.22143				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.54500	103.49035	11.54500	103.42725				0.00	0	940,000,000
Total OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500				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	101.58964				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	101.51300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.39757				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	101.48083				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	100.09148				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	101.71864				0.00	0	0
Total PMM27 SPOT										0.00	0	0
Total For PMM27										0.00	0	0
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	95.78628				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC001 On 31/10/2019 Spot Bond				100.00000	0.00000	99.97396				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC001 On 30/06/2021 Spot Bond			10.01500	101.63641	10.01500	101.59807				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.28652				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.29293				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.32046				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.32685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.01000	43.81516	9.01000	43.79406			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			7.36000	105.98066	7.36000	105.93825		184,170,948,512,000.00	25,023,226,700	79,419,893,300	
Total R159 SPOT								14,170,948,512,000.00	25,023,226,700	79,419,893,300	
Total For R159								14,170,948,512,000.00	25,023,226,700	79,419,893,300	
R159P On 15/09/2016 Spot Bond			7.19000	99.29584	7.19000	99.25701		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			8.55000	114.64221	8.64500	113.89113		185,630,307,750,000.00	2,126,974,305,000	1,929,312,873,700	
Total R186 SPOT								15,630,307,750,000.00	126,974,305,000	929,312,873,700	
Total For R186								15,630,307,750,000.00	126,974,305,000	929,312,873,700	
R187P On 21/12/2026 Spot Bond			8.93000	40.43862	8.93000	40.41932		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	37.37960	8.85000	37.36192		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			1.74000	299.26830	1.74000	299.20814		29,801,747,514,000.00	17,127,441,100	37,273,522,400	
Total R197 SPOT								19,801,747,514,000.00	17,127,441,100	37,273,522,400	
Total For R197								19,801,747,514,000.00	17,127,441,100	37,273,522,400	
R202 On 07/12/2033 Spot Bond			1.86000	248.09864	1.86000	248.04715		263,502,840,840,000.00	141,668,194,000	305,721,738,700	
Total R202 SPOT								13,502,840,840,000.00	141,668,194,000	305,721,738,700	
Total For R202								13,502,840,840,000.00	141,668,194,000	305,721,738,700	
R2023 On 28/02/2023 Spot Bond			8.27500	100.81098	8.35500	100.37532		876,570,766,960,000.00	468,467,766,400	763,076,153,500	
Total R2023 SPOT								16,570,766,960,000.00	468,467,766,400	763,076,153,500	
Total For R2023								16,570,766,960,000.00	468,467,766,400	763,076,153,500	
R203 On 15/09/2017 Spot Bond			7.52000	104.06159	7.55500	103.98319		487,794,020,896,000.00	596,781,119,800	691,673,035,300	
Total R203 SPOT								17,794,020,896,000.00	596,781,119,800	691,673,035,300	
Total For R203								17,794,020,896,000.00	596,781,119,800	691,673,035,300	
R2030 On 31/01/2030 Spot Bond			9.03000	92.27678	9.03000	92.23249		736,251,572,887,000.00	303,017,892,900	750,915,915,100	
Total R2030 SPOT								16,251,572,887,000.00	303,017,892,900	750,915,915,100	
Total For R2030								16,251,572,887,000.00	303,017,892,900	750,915,915,100	
R2032 On 31/03/2032 Spot Bond			9.15000	95.54814	9.15000	95.50145		455,912,702,960,000.00	159,116,142,400	368,726,918,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 SPOT									5,912,702,960,000.00	159,116,142,400	368,726,918,300
Total For R2032									5,912,702,960,000.00	159,116,142,400	368,726,918,300
R2035 On 28/02/2035 Spot Bond			9.22500	100.84130	9.22500	100.79215			001,966,100,987,500.00	217,015,295,500	412,264,724,300
Total R2035 SPOT									1,966,100,987,500.00	217,015,295,500	412,264,724,300
Total For R2035									1,966,100,987,500.00	217,015,295,500	412,264,724,300
R2037 On 31/01/2037 Spot Bond			9.27500	93.17607	9.27500	93.13016			709,375,128,590,000.00	615,566,051,600	575,077,397,000
Total R2037 SPOT									19,375,128,590,000.00	615,566,051,600	575,077,397,000
Total For R2037									19,375,128,590,000.00	615,566,051,600	575,077,397,000
R204 On 21/12/2018 Spot Bond			7.73000	101.65107	7.77500	101.51283			045,259,029,863,000.00	1,040,783,833,100	892,932,235,100
Total R204 SPOT									15,259,029,863,000.00	040,783,833,100	392,932,235,100
Total For R204									15,259,029,863,000.00	040,783,833,100	392,932,235,100
R2040 On 31/01/2040 Spot Bond			9.30500	97.34918	9.30500	97.30106			705,429,099,254,000.00	505,688,242,800	609,677,521,400
Total R2040 SPOT									15,429,099,254,000.00	505,688,242,800	609,677,521,400
Total For R2040									15,429,099,254,000.00	505,688,242,800	609,677,521,400
R2044 On 31/01/2044 Spot Bond			9.34500	94.38351	9.34500	94.33667			016,658,487,465,000.00	322,809,897,000	539,979,030,600
Total R2044 SPOT									16,658,487,465,000.00	322,809,897,000	539,979,030,600
Total For R2044									16,658,487,465,000.00	322,809,897,000	539,979,030,600
R2048 On 28/02/2048 Spot Bond			9.33500	97.95363	9.33500	97.90533			532,338,030,642,500.00	1,021,139,585,500	1,353,443,523,200
Total R2048 SPOT									12,338,030,642,500.00	021,139,585,500	353,443,523,200
Total For R2048									12,338,030,642,500.00	021,139,585,500	353,443,523,200
R207 On 15/01/2020 Spot Bond			7.92500	98.51095	7.98000	98.30885			499,134,089,560,000.00	1,198,628,907,200	736,114,326,300
Total R207 SPOT									19,134,089,560,000.00	198,628,907,200	736,114,326,300
Total For R207									19,134,089,560,000.00	198,628,907,200	736,114,326,300
R208 On 31/03/2021 Spot Bond			8.07000	97.39586	8.13500	97.11397			626,839,633,922,000.00	573,338,244,600	623,864,247,300
Total R208 SPOT									16,839,633,922,000.00	573,338,244,600	623,864,247,300
Total For R208									16,839,633,922,000.00	573,338,244,600	623,864,247,300
R209 On 31/03/2036 Spot Bond			9.06000	76.66744	9.18500	75.72589			492,633,614,808,000.00	716,626,226,800	1,041,357,233,600
Total R209 SPOT									12,633,614,808,000.00	716,626,226,800	1,041,357,233,600
Total For R209									12,633,614,808,000.00	716,626,226,800	1,041,357,233,600
R210 On 31/03/2028 Spot Bond			1.83000	187.53700	1.83000	187.49840			11,231,442,000,000.00	6,137,400,000	113,661,867,000
Total R210 SPOT									11,231,442,000,000.00	6,137,400,000	113,661,867,000
Total For R210									11,231,442,000,000.00	6,137,400,000	113,661,867,000
R211 On 31/01/2017 Spot Bond			1.75000	139.68437	1.75000	139.65622			469,501,725,000.00	268,286,700	26,109,386,700
Total R211 SPOT									469,501,725,000.00	268,286,700	26,109,386,700
Total For R211									469,501,725,000.00	268,286,700	26,109,386,700
R212 On 31/01/2022 Spot Bond			1.74000	146.20103	1.74000	146.17170			72,143,706,000,000.00	41,461,900,000	201,091,435,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 SPOT									'2,143,706,000,000.00	41,461,900,000	201,091,435,000
Total For R212									'2,143,706,000,000.00	41,461,900,000	201,091,435,000
R213 On 28/02/2031 Spot Bond			8.96000	87.32692	9.07000	86.50548			213,879,211,264,000.00	247,084,733,400	576,878,442,700
Total R213 SPOT									13,879,211,264,000.00	247,084,733,400	576,878,442,700
Total For R213									13,879,211,264,000.00	247,084,733,400	576,878,442,700
R214 On 28/02/2041 Spot Bond			9.26500	76.25829	9.26500	76.22096			515,553,247,101,500.00	379,444,495,100	786,995,524,100
Total R214 SPOT									15,553,247,101,500.00	379,444,495,100	786,995,524,100
Total For R214									15,553,247,101,500.00	379,444,495,100	786,995,524,100
R230C On 15/09/2016 Spot Bond			7.19000	99.29584	7.19000	99.25701			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			7.24000	97.42967	7.24000	97.39203			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	93.56819	7.85000	93.52883			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	89.97531	7.90000	89.93723			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	85.95389	8.29000	85.91575			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	82.57037	8.27000	82.53382			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			8.25000	79.33528	8.25000	79.30024			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.24000	76.21696	8.24000	76.18334			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	72.39134	8.54000	72.35826			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	69.48494	8.52000	69.45327			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.65500	66.22760	8.65500	66.19694				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	63.57847	8.62500	63.54913				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			8.59500	61.05287	8.59500	61.02480				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	58.64448	8.56500	58.61761				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	56.38443	8.52500	56.35871				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	54.23230	8.48500	54.20768				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	49.55818	9.13000	49.53401				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	47.54650	9.09000	47.52341				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	45.63397	9.05000	45.61190				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	43.81516	9.01000	43.79406				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.97000	42.08497	8.97000	42.06480				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	40.43862	8.93000	40.41932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.89000	38.87158	8.89000	38.85311				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	37.37960	8.85000	37.36192				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.11336				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.33978				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	86.59121	100.00000	86.19581				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	86.59121	100.00000	86.19581				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	101.60762				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	56.00689	100.00000	55.73587				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	53.35526	100.00000	53.09706				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	63.49670	100.00000	63.18944				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	94.11738	100.00000	93.64797				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	30.76558	100.00000	30.61670				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC3 On 18/10/2016 Spot Bond			100.00000	88.11722	100.00000	87.71301			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	41.08809	100.00000	40.87646			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.78431	100.00000	9.72954			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	28.37175	100.00000	28.22561			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	20.56605	100.00000	20.46012			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	12.79819	100.00000	12.73228			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	101.37491			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	102.05981			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	101.84306			0.00	0	80,000,000
Total RDFB05 SPOT									0.00	0	80,000,000
Total For RDFB05									0.00	0	80,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.20476			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.79199			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	101.53490			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	101.08573			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	101.54192			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	101.47488			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	101.56231			0.00	0	0
Total RDFC33 SPOT									0.00	0	0
Total For RDFC33									0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	100.28062			0.00	0	0
Total RDFC34 SPOT									0.00	0	0
Total For RDFC34									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.93941			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REB01/ On 21/05/2018 Spot Bond			100.00000	34.32516	100.00000	34.15905			0.00	0	0
Total REB01/JIBAR SPOT									0.00	0	0
Total For REB01/JIBAR									0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.45162			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.81313			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	99.78264			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.11285			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	101.10489			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.32383				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	31.89240	100.00000	31.73807				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	18.42163	100.00000	18.33249				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	12.94191	100.00000	12.87927				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	10.79179	100.00000	10.73956				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15: On 12/11/2017 Spot Bond				100.00000	0.00000	100.29214				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18: On 05/02/2018 Spot Bond				100.00000	0.00000	100.06890				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	101.48399				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	100.58073				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	101.76499				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30: On 07/03/2021 Spot Bond				100.00000	0.00000	101.54813				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	100.66569				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	100.71062			0.00	0	0
Total RES33 SPOT									0.00	0	0
Total For RES33									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	93.60670			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.43279			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	87.27116			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	101.59743	12.35000	101.53055			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	16.31674	100.00000	16.23779			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	15.95280	100.00000	15.87643			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	86.28842	100.00000	85.88235			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	14.88510	100.00000	14.81307			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	99.51099	100.00000	98.98862			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.96535			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	59.43818				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			9.67000	104.10694	9.67000	104.05323				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.09500	98.57855	10.09500	98.52551				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			10.78000	98.07422	10.78000	98.01797				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			8.54000	102.85899	8.54000	102.81204				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.19157				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			9.65500	101.82671	9.65500	101.77426				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	100.58484				0.00	0	574,000,000
Total SBK15 SPOT										0.00	0	574,000,000
Total For SBK15										0.00	0	574,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.74311				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.28620				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.28600				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.36906				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	103.09646				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.03407				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.23469				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.95500	100.66534	11.95500	100.60184				0.00	0	1,915,000,000
Total SBK23 SPOT										0.00	0	1,915,000,000
Total For SBK23										0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.00223				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.39001	100.00000	11.33489				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	100.43508				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.87500	104.86160	11.87500	104.79551				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			9.37500	101.30581	9.37500	101.25510				0.00	0	2,420,000,000
Total SBK9 SPOT										0.00	0	2,420,000,000
Total For SBK9										0.00	0	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			8.95500	102.58179	8.95500	102.53295				0.00	0	167,500,000
Total SBN33 SPOT										0.00	0	167,500,000
Total For SBN33										0.00	0	167,500,000
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.58327				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.89140				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			8.48500	103.82694	8.48500	103.78006				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	101.53211				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	101.93313				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			9.57000	103.64280	9.57000	103.58987				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			10.54500	99.37074	10.54500	99.31526				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.82736				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	102.21418				0.00	1,401,000,000	1,101,000,000
Total SBS23 SPOT										0.00	1,401,000,000	1,101,000,000
Total For SBS23										0.00	1,401,000,000	1,101,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.41543				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.19500	101.07214	9.19500	101.02277				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	64.04616	100.00000	63.76143				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			10.25500	99.08423	10.25500	104.07812				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.34992				0.00	304,000,000	304,000,000
Total SBS28 SPOT										0.00	304,000,000	304,000,000
Total For SBS28										0.00	304,000,000	304,000,000
SBS29 On 12/06/2019 Spot Bond			9.01500	100.58164	9.01500	100.53319				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			10.55500	87.52864	10.55500	87.47972				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	100.47013				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			10.74500	95.48846	10.74500	95.43387				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.98106				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.16553				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			10.44500	102.07385	10.44500	102.01738				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.36901				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.16309				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.19000	96.71555	9.19000	96.66833				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			10.27500	93.69382	10.27500	93.64281				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS39 On 29/01/2030 Spot Bond			11.32000	89.31407	11.32000	89.26064			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.90500	96.72734	9.90500	96.67653		109,945,500,000,000.00	11,100,000,000	6,130,000,000	
Total SBS4 SPOT								19,945,500,000,000.00	11,100,000,000	6,130,000,000	
Total For SBS4								19,945,500,000,000.00	11,100,000,000	6,130,000,000	
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	99.82120			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.99500	102.34182	9.99500	102.28759			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.72500	102.07628	10.72500	102.01834			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.89500	102.13054	10.89500	102.07168			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	99.97678			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	99.87430			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			9.74500	104.14720	9.74500	104.09276			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	99.83410			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.04000	117.00289	3.04000	276.25876			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			2.72000	137.72485	2.72000	139.01147			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12 On 31/01/2017 Spot Bond			100.00000	94.47383	100.00000	94.11454			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	94.47383	100.00000	94.11454			0.00	0	0
Total SBSI12/R211 SPOT									0.00	0	0
Total For SBSI12/R211									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.41000	201.82415	3.41000	202.16643			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	44.66122	100.00000	44.44509			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	100.99155			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	100.36960			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	91.08911	100.00000	90.64039			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				180.32241	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.40000	123.55875	3.40000	138.56302			0.00	0	0
Total SHI05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.28015	6.50000	102.24440				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	101.74078				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	101.86039				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			9.05500	100.73306	9.05500	100.68432				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	100.98760	8.75000	100.94035				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.40751				0.00	15,200,000	3,800,000
Total SHS06 SPOT										0.00	15,200,000	3,800,000
Total For SHS06										0.00	15,200,000	3,800,000
SHS11L On 19/11/2016 Spot Bond			100.00000	97.61273	100.00000	97.09763				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.37481				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.27794				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	90.06002	100.00000	89.62911				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	96.79562	100.00000	96.29923				0.00	0	0
Total SHS18U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.15500	105.22351	9.15500	105.17233			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.41862			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.00118			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.03350			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			10.03500	100.46044	10.03500	100.40671			0.00	0	166,000,000
Total SHS25 SPOT									0.00	0	166,000,000
Total For SHS25									0.00	0	166,000,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.03350			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.24938			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29U On 03/12/2018 Spot Bond			100.00000	24.16721	100.00000	24.05026			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			8.61000	99.88220	8.61000	99.83515			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			9.57500	98.31457	9.57500	98.26406			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SLI4 On 15/08/2021 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.95500	102.58179	8.95500	102.53295		7,878,012,597,000.00		879,733,400	4,209,866,700
Total SNT01 SPOT								7,878,012,597,000.00		879,733,400	4,209,866,700

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 SNT01										7,878,012,597,000.00	879,733,400	4,209,866,700
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.73466				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			11.05500	48.77560	11.05500	107.07323				0.00	0	1,500,000,000
Total SNT03 SPOT										0.00	0	1,500,000,000
Total For SNT03										0.00	0	1,500,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.84465				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	102.05135				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	101.81317				0.00	500,000,000	250,000,000
Total SPDA5 SPOT										0.00	500,000,000	250,000,000
Total For SPDA5										0.00	500,000,000	250,000,000
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.85523				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	101.69687				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	101.74830				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	100.14622				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	100.55519				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.86500	97.06873	9.86500	97.01767				0.00	0	4,220,000,000
Total SSA06 SPOT										0.00	0	4,220,000,000
Total For SSA06										0.00	0	4,220,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.74556				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	101.11030				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.35673				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			9.70500	91.58641	9.70500	91.53899				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			9.70500	91.58641	9.70500	91.53899				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.40000	94.32161	9.40000	94.27453				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.24534				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			8.43500	103.11430	8.43500	103.06800				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.64000	118.82731	2.64000	119.25079				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	97.73108	9.61500	97.68093				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	101.73571	8.50000	101.70572				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			10.66500	100.38742	10.66500	100.33043				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	101.55497				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			10.94000	74.71900	10.94000	74.67599				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	100.45255				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	100.50785				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	101.09329				0.00	60,000,000	30,000,000
Total SSN027 SPOT										0.00	60,000,000	30,000,000
Total For SSN027										0.00	60,000,000	30,000,000
SSN02 On 16/10/2019 Spot Bond				100.00000	0.00000	94.38513				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	101.80079				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	101.89791				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.00000	0.00000	101.30630				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	101.71728				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	99.78243				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	101.84343				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
SSN03 On 26/01/2021 Spot Bond			9.55000	100.74634	9.55000	100.33010			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SY128 On 18/08/2016 Spot Bond				100.00000	0.00000	101.82490			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	101.62478			0.00	0	0
Total SY1287 SPOT									0.00	0	0
Total For SY1287									0.00	0	0
SY1307 On 12/09/2016 Spot Bond				100.00000	0.00000	99.26618			0.00	0	0
Total SY1307 SPOT									0.00	0	0
Total For SY1307									0.00	0	0
SY1308 On 16/09/2016 Spot Bond				100.00000	0.00000	99.18165			0.00	0	0
Total SY1308 SPOT									0.00	0	0
Total For SY1308									0.00	0	0
SY1311 On 04/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1311 SPOT									0.00	0	0
Total For SY1311									0.00	0	0
SY1312 On 19/10/2016 Spot Bond				100.00000	0.00000	98.48827			0.00	0	0
Total SY1312 SPOT									0.00	0	0
Total For SY1312									0.00	0	0
SY1313 On 26/08/2016 Spot Bond				100.00000	0.00000	99.62748			0.00	0	0
Total SY1313 SPOT									0.00	0	0
Total For SY1313									0.00	0	0
SY1314 On 03/11/2016 Spot Bond			100.00000	81.11111	100.00000	80.75221		000,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total SY1314 SPOT								10,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total For SY1314								10,000,000,000,000.00	40,000,000,000	20,000,000,000	
SZ25 On 30/09/2025 Spot Bond			9.59500	99.65668	9.59500	99.60566		0.00	0	0	
Total SZ25 SPOT								0.00	0	0	
Total For SZ25								0.00	0	0	
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.84471		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	101.91832		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			9.63000	96.06431	9.63000	102.63789				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	101.86887				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	101.94639				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.53000	104.35216	9.53000	107.75295				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	101.79553				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	101.86887				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	101.94220				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			9.63000	106.75367	9.63000	106.64216				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	100.31054				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.31881				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			9.58000	103.24398	9.58000	105.03984				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.43082				0.00	0	0
Total TFS117 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.10398				0.00	200,000,000	100,000,000
Total TFS122 SPOT										0.00	200,000,000	100,000,000
Total For TFS122										0.00	200,000,000	100,000,000
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	100.67626				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.79646				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.81331				0.00	0	200,000,000
Total TFS136 SPOT										0.00	0	200,000,000
Total For TFS136										0.00	0	200,000,000
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	99.82809				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.25219				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.76174				0.00	0	2,488,651,800
Total TFS139 SPOT										0.00	0	2,488,651,800
Total For TFS139										0.00	0	2,488,651,800
TFS140 On 28/10/2016 Spot Bond				100.00000	0.00000	100.23658				0.00	0	0
Total TFS140 SPOT										0.00	0	0
Total For TFS140										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.69742				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.48120	7.83000	100.43925				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.51490				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	93.42306	7.39000	100.41497				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.51490				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	93.61764	7.16000	100.40225				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	100.54260				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	100.54034				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	100.59453				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	100.58720				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	100.80807				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	100.78286				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50019				0.00	0	0
Total TH11A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.51829				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.53548	8.73000	100.48880				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.32168				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	100.51489				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.77500	85.88033	9.77500	97.73106				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21219				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	100.51489				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	100.54372				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	100.53750				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	100.53524				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	100.59339				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	100.59113				0.00	0	0
Total TH11C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C2										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.57138				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.76881				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.77105				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.75984				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	101.82368				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	101.87626				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			9.58000	101.80849	9.58000	103.19202				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	101.84471				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	101.91832				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			9.49000	101.55431	9.49000	101.50260				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	101.83420				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	101.91832				0.00	0	0
Total TH12A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			9.60000	88.45288	9.60000	100.52293				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	102.01294				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	102.01294				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	102.01294				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	102.01294				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	102.18111				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	102.18111				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	102.18111				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	102.17901				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	102.86383				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	102.86383				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	103.01075				0.00	0	0
Total TH12D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.85123				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	101.79634				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.84261				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.91824				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.73000	100.69503	9.73000	102.97777				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.79844				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.84471				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.36481				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.62000	103.04601	9.62000	104.49632				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.79553				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.01284				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.01494				0.00	0	0
Total TH13B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	102.05738				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	102.01551				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 25/07/2020 Spot Bond				100.00000	0.00000	100.32948				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.15996				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	102.17677				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	102.16205				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	102.20391				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.37224				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.85303				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	102.85303				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	102.89361				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	102.86230				0.00	0	0
Total TH13D4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.47111				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH9A11: On 18/07/2039 Spot Bond				100.00000	0.00000	100.49850				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	100.52394				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.10400	101.06155	6.07419				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
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
THE9A7: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9B2									0.00	0	0
THE9B-On 18/07/2039 Spot Bond				100.00000	0.00000	100.55783			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	100.62832			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	100.78841			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.70000	92.07014	9.70000	91.98703			0.00	0	10,000,000,000
Total TL20 SPOT									0.00	0	10,000,000,000
Total For TL20									0.00	0	10,000,000,000
TL20/R-On 22/02/2020 Spot Bond			100.00000	16.38537	100.00000	16.32342			0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500			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			8.43500	103.14401	8.43500	103.09770		17,856,657,133,000.00	2,116,971,800	49,427,428,682	
Total TN17 SPOT								17,856,657,133,000.00	2,116,971,800	49,427,428,682	
Total For TN17								17,856,657,133,000.00	2,116,971,800	49,427,428,682	
TN17/R-On 14/11/2017 Spot Bond			100.00000	43.87250	100.00000	43.67956		0.00	0	0	
Total TN17/R203 SPOT								0.00	0	0	
Total For TN17/R203								0.00	0	0	
TN20 On 17/09/2020 Spot Bond			9.49500	107.49652	9.49500	107.44234		19,688,845,293,000.00	2,073,601,400	36,698,400,700	
Total TN20 SPOT								19,688,845,293,000.00	2,073,601,400	36,698,400,700	
Total For TN20								19,688,845,293,000.00	2,073,601,400	36,698,400,700	
TN20/R-On 17/09/2020 Spot Bond			100.00000	17.69648	100.00000	17.61867		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U-On 14/04/2020 Spot Bond			100.00000	3.75656	100.00000	3.73839		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.08000	106.42207	10.08000	106.36521		424,368,000,000.00	42,100,000	21,798,700,000	
Total TN23 SPOT								424,368,000,000.00	42,100,000	21,798,700,000	
Total For TN23								424,368,000,000.00	42,100,000	21,798,700,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.59605	100.00000	13.53625		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.72000	92.82574	10.72000	97.50753		0.00	0	25,780,000,000	
Total TN25 SPOT								0.00	0	25,780,000,000	
Total For TN25								0.00	0	25,780,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	9.37143	100.00000	13.96478		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.73500	90.27113	10.73500	90.21985		0.00	0	10,200,000,000	
Total TN27 SPOT								0.00	0	10,200,000,000	
Total For TN27								0.00	0	10,200,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.81442	100.00000	10.76687		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			11.15000	98.92134	11.15000	98.86270		0.00	0	2,950,000,000	
Total TN30 SPOT								0.00	0	2,950,000,000	
Total For TN30								0.00	0	2,950,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	124.46793	8.00000	124.41459		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			11.38500	98.38639	11.38500	98.32688		9,108,000,000,000.00	800,000,000	1,400,000,000	
Total TN40 SPOT								9,108,000,000,000.00	800,000,000	1,400,000,000	
Total For TN40								9,108,000,000,000.00	800,000,000	1,400,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.58160	10.75000	103.52236		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.67592		0.00	0	1,363,000	
Total TNF18 SPOT								0.00	0	1,363,000	
Total For TNF18								0.00	0	1,363,000	
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	99.81259		0.00	0	0	

Contract 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	99.73313				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.78463				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	99.83881				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	99.83506				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	99.82944				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.03300	10.00000	110.97500				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	100.84207				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	100.82417				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	100.67220				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA05 On 30/11/2020 Spot Bond				100.00000	0.00000	101.68200				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			9.63500	101.38372	9.63500	101.33189				0.00	0	170,000,000
Total TPDA08 SPOT										0.00	0	170,000,000
Total For TPDA08										0.00	0	170,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.26806	10.00000	100.21439				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.26138	9.75000	100.20905				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.26156	100.00000	10.20871				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.32621				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.38734				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			9.88000	100.75358	9.88000	100.70050				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	101.48431				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	101.67807				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	102.12424				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.29786				0.00	0	0

Contract 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	101.36507				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	8.84107	100.00000	8.79828				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	9.41463	100.00000	9.36907				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.40240				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	9.75877	100.00000	9.71154				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.40987				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	10.04555	100.00000	9.99694				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	101.61874				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	13.54429	100.00000	13.47875				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	102.08022				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.38716	100.00000	17.30302				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	17.56499	100.00000	17.48000				0.00	0	0

Contract 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	2.30708	100.00000	2.29592				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19E On 18/08/2016 Spot Bond				100.00000	0.00000	99.80679				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP19E On 15/09/2016 Spot Bond				100.00000	0.00000	99.25193				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	98.72773				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP19E On 27/10/2016 Spot Bond				100.00000	0.00000	98.44838				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP19E On 24/11/2016 Spot Bond				100.00000	0.00000	97.81121				0.00	205,000,000	205,000,000
Total TSP199 SPOT										0.00	205,000,000	205,000,000
Total For TSP199										0.00	205,000,000	205,000,000
TSP20C On 08/12/2016 Spot Bond				100.00000	0.00000	97.50211				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	100.00000				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	96.07534				0.00	0	12,700,000,000
Total TSP202 SPOT										0.00	0	12,700,000,000
Total For TSP202										0.00	0	12,700,000,000
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	95.79031				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	99.48686				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP20E On 02/03/2017 Spot Bond				100.00000	0.00000	95.32077				0.00	0	1,094,000,000

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 TSP205 SPOT										0.00	0	1,094,000,000
Total For TSP205										0.00	0	1,094,000,000
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	95.13448				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	94.10018				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP208 On 10/11/2016 Spot Bond				100.00000	0.00000	97.96167				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	93.79846				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	93.47094				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	93.17512				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP212 On 22/12/2016 Spot Bond				100.00000	0.00000	97.10253				0.00	0	0
Total TSP212 SPOT										0.00	0	0
Total For TSP212										0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	92.91428				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	96.75951				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	92.59914				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP216 On 19/01/2017 Spot Bond				100.00000	0.00000	96.45274				0.00	0	0
Total TSP216 SPOT										0.00	0	0
Total For TSP216										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	98.45468				0.00	0	0

Contract 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										0.00	0	0
Total For TSP217										0.00	0	0
TSP217 On 03/08/2017 Spot Bond			100.00000	50.66910	100.00000	50.47702				0.00	0	7,700,000,000
Total TSP218 SPOT										0.00	0	7,700,000,000
Total For TSP218										0.00	0	7,700,000,000
TTO01U On 28/08/2019 Spot Bond			100.00000	19.21527	100.00000	19.12228				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	101.51457				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	101.65944				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.61343				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	100.23798				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	101.92329				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	101.88248				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	101.64548				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	101.62411				0.00	0	0
Total TWC177 SPOT										0.00	0	0
Total For TWC177										0.00	0	0
TWC17 On 24/08/2016 Spot Bond				100.00000	0.00000	101.58299				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	101.49742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC181 SPOT										0.00	0	0
Total For TWC181										0.00	0	0
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	101.14794				0.00	0	0
Total TWC182 SPOT										0.00	0	0
Total For TWC182										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	101.00066				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	100.58128				0.00	0	0
Total TWC185 SPOT										0.00	0	0
Total For TWC185										0.00	0	0
TWC18 On 21/10/2016 Spot Bond				100.00000	0.00000	100.30110				0.00	0	0
Total TWC186 SPOT										0.00	0	0
Total For TWC186										0.00	0	0
TWC18 On 17/01/2017 Spot Bond				100.00000	0.00000	100.30323				0.00	0	0
Total TWC187 SPOT										0.00	0	0
Total For TWC187										0.00	0	0
TWC18 On 28/10/2016 Spot Bond				100.00000	0.00000	100.23658				0.00	0	0
Total TWC188 SPOT										0.00	0	0
Total For TWC188										0.00	0	0
TWCJ2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.68160				0.00	0	0
Total TWCJ27 SPOT										0.00	0	0
Total For TWCJ27										0.00	0	0
TWCM2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.58160				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			9.53500	108.89770	9.53500	108.84259				0.00	0	50,000,000
Total UG21 SPOT										0.00	0	50,000,000
Total For UG21										0.00	0	50,000,000
UG26 On 09/03/2026 Spot Bond			10.59500	108.95181	10.59500	108.89070				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	7.91519	100.00000	7.88388				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.79564	100.00000	7.75792				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.08308	100.00000	8.04396				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	8.45437	100.00000	8.41346				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	10.60663	100.00000	10.54051				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	7.73859	100.00000	7.70798				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	7.70841	100.00000	7.67111				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	7.88073	100.00000	7.84259				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.23479	100.00000	8.19494				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	10.33686	100.00000	10.27242				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	101.39893				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	100.89022				0.00	0	0
Total VKC16 SPOT										0.00	0	0
Total For VKC16										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	30.84344	100.00000	30.69419				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.00005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.01168				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.00004				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	101.50678				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.01745				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	7.44772	100.00000	7.41826				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	7.47128	100.00000	7.43513				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.17426	100.00000	9.12986				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	4.80030	100.00000	4.77706				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	10.39229	100.00000	10.32750				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	7.27112	100.00000	7.24236				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.38405	100.00000	7.34832				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	9.37682	100.00000	9.33144				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.58071	100.00000	4.55854			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	10.06093	100.00000	9.99821			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	0.00088	100.00000	0.00088			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			2.29000	244.31508	2.29000	244.25883		27,938,000,000.00		12,200,000	6,100,000
Total WS05 SPOT								27,938,000,000.00		12,200,000	6,100,000
Total For WS05								27,938,000,000.00		12,200,000	6,100,000
WSP2 On 28/05/2017 Spot Bond			8.02500	102.52874	8.02500	102.48490		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
WSP2f On 28/05/2017 Spot Bond			100.00000	58.20186	100.00000	57.94591		0.00		0	0
Total WSP2/R203 SPOT								0.00		0	0
Total For WSP2/R203								0.00		0	0
WSP3 On 28/05/2019 Spot Bond			8.32500	103.44267	8.32500	103.39683		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			8.60500	103.04430	8.60500	102.99712		0.00		0	0
Total WSP4 SPOT								0.00		0	0
Total For WSP4								0.00		0	0
WSP5 On 28/05/2021 Spot Bond			8.85000	102.36273	8.85000	102.31456		0.00		0	0
Total WSP5 SPOT								0.00		0	0
Total For WSP5								0.00		0	0
WSP5f On 28/05/2021 Spot Bond			100.00000	12.45163	100.00000	12.39687		0.00		0	0
Total WSP5/R203 SPOT								0.00		0	0
Total For WSP5/R203								0.00		0	0
Z083 On 30/09/2019 Spot Bond			7.72000	78.84080	7.72000	78.80835		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	89.90148	100.00000	89.46078		0.00		0	0

Contract 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									99,261,237,188,522,000.00	1,414,493,143,300	355,549,077,832
Total for SPOT :									99,261,237,188,522,000.00	414,493,143,300	355,549,077,832
Total Futures									99,261,275,595,950,700.00	414,493,494,295	355,549,743,736
Total Options									0.00	0	31,862
Grand Total:									99,261,275,595,950,700.00	414,493,494,295	355,549,775,598