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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2016

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 03/11/2016 Bond Future			10.18498	79.68008	10.18748	79.66341			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.25843	81.20933	10.26087	81.19328			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.32208	79.03480	10.32445	79.01939			0.00	0	0
Total ES33 Future									0.00	0	8,789
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			6,918.94000	6.91894	6,935,610		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			6,976.86000	6.97686	6,993,530		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			6,860.95000	6.86095	6,877,620		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			2,184.20000	2.18420	2,200,250		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			2,247.21000	2.24721	2,263,260		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			2,121.11000	2.12111	2,137,160		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 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/05/2017	Bond Future	10.54	Call			1,382.75000	1.38275	1,398,160		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			1,446.00000	1.44600	1,461,410		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			1,509.18000	1.50918	1,524,590		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,789
ES42	On	03/11/2016	Bond Future			10.31363	84.09326	10.31097	84.11375			0.00	0	8,777
ES42	On	02/02/2017	Bond Future			10.38247	85.70744	10.37960	85.72929			0.00	0	0
ES42	On	04/05/2017	Bond Future			10.44607	83.15461	10.44298	83.17787			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	03/11/2016	Bond Future			128.54853	128.54853	128.51520	128.51520			0.00	0	3,044
Total I2025 Future												0.00	0	3,044
I2025	On	03/11/2016	Bond Future	129.23	Put			714.80000	0.71480	681,470		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			694.80000	0.69480	661,470		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			704.80000	0.70480	671,470		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,044
I2033	On	03/11/2016	Bond Future			108.18431	108.18431	108.15597	108.15597			0.00	0	4,686
Total I2033 Future												0.00	0	4,686
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			1,024.03000	1.02403	995,690		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			1,004.03000	1.00403	975,690		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			1,014.03000	1.01403	985,690		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	4,686
I2038	On	03/11/2016	Bond Future			135.86195	135.86195	135.82686	135.82686			0.00	0	20,753
Total I2038 Future												0.00	0	20,753
I2038	On	03/11/2016	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			483.14000	0.48314	448,050		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			493.14000	0.49314	458,050		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/11/2016	Bond Future	136.33	Put			503.14000	0.50314	468,050		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,753
I2046	On	03/11/2016	Bond Future			133.43251	133.43251	132.54607	132.54607			0.00	0	17,594
Total I2046 Future												0.00	0	17,594
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			4,523.93000	4.52393	3,637,490		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			4,533.93000	4.53393	3,647,490		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			4,543.93000	4.54393	3,657,490		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	17,594
I2050	On	03/11/2016	Bond Future			143.86212	143.86212	143.82369	143.82369			2,589,518.16	18	21,644
Total I2050 Future												2,589,518.16	18	21,644
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			5,696.31000	5.69631	5,657,880		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			5,706.31000	5.70631	5,667,880		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			5,716.31000	5.71631	5,677,880		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												2,589,518.16	18	21,644
R186	On	03/11/2016	Bond Future			8.63553	116.40823	8.64699	116.32569		8.95	757,119,127.92	6,504	90,828
R186	On	02/02/2017	Bond Future			8.66945	113.33955	8.68119	113.25668		9.08	0.00	0	0
R186	On	04/05/2017	Bond Future			8.69377	115.60145	8.70579	115.51829		8.86	0.00	0	0
Total R186 Future												757,119,127.92	6,504	90,828
R186	On	03/11/2016	Bond Future	9.66	Put			24.98000	0.02498	21,360	9.47	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			7,332.50000	7.33250	7,412,110	9.50	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			19.32000	0.01932	16,390	9.50	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			301.95000	0.30195	277,400	9.15	0.00	0	108
R186	On	03/11/2016	Bond Future	9.20	Call			4,092.21000	4.09221	4,156,080	9.21	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			204.40000	0.20440	185,730	9.21	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			5,336.01000	5.33601	5,408,690	9.32	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			87.06000	0.08706	77,200	9.32	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			7,008.91000	7.00891	7,087,830	9.47	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			518.70000	0.51870	483,700	9.06	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			2,724.33000	2.72433	2,772,620	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			501.06000	0.50106	466,810	9.07	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
R186	On	03/11/2016	Bond Future	8.97	Call			2,777.33000	2.77733	2,826,360	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			484.02000	0.48402	450,510	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Call			3,500.37000	3.50037	3,558,360	9.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Put			1,826.98000	1.82698	1,760,160	8.88	0.00	0	150
R186	On	03/11/2016	Bond Future	8.82	Call			2,030.21000	2.03021	2,067,720	8.99	0.00	0	0
R186	On	03/11/2016	Bond Future	8.82	Put			793.92000	0.79392	748,890	8.99	0.00	0	150
R186	On	03/11/2016	Bond Future	8.90	Call			2,415.67000	2.41567	2,459,410	9.03	0.00	0	0
R186	On	03/11/2016	Bond Future	8.90	Put			613.94000	0.61394	575,140	9.03	0.00	0	5,092
R186	On	03/11/2016	Bond Future	8.95	Call			2,671.86000	2.67186	2,719,400	9.06	0.00	0	0
R186	On	03/11/2016	Bond Future	8.30	Call			418.24000	0.41824	423,610	8.81	0.00	0	150
R186	On	03/11/2016	Bond Future	8.30	Put			2,954.20000	2.95420	2,877,030	8.81	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Call			907.71000	0.90771	923,430	8.88	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			1,629.99000	1.62999	1,653,760	8.98	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			3,421.17000	3.42117	3,362,070	8.98	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			2,145.95000	2.14595	2,175,920	9.03	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.90	Call			3,275.90000	3.27590	3,317,410	9.16	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Call			706.67000	0.70667	717,780	8.84	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.80	Put			2,033.48000	2.03348	1,988,260	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			2,907.20000	2.90720	2,945,240	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			2,003.37000	2.00337	1,958,540	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.37	Call			1,468.64000	1.46864	1,490,360	8.96	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			3,693.35000	3.69335	3,632,200	8.96	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			1,828.99000	1.82899	1,786,470	9.15	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Put			1,746.38000	1.74638	1,705,020	9.16	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			5,674.39000	5.67439	5,733,380	9.45	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			754.06000	0.75406	730,180	9.45	0.00	0	750
R186	On	02/02/2017	Bond Future	8.79	Call			2,828.06000	2.82806	2,865,330	9.10	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			2,063.92000	2.06392	2,018,320	9.10	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			2,720.73000	2.72073	2,667,830	9.03	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			2,867.49000	2.86749	2,905,140	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Put			5,654.29000	5.65429	5,582,530	8.84	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			6,208.98000	6.20898	6,270,880	9.51	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			627.44000	0.62744	606,470	9.51	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.87	Call			3,150.47000	3.15047	3,190,820	9.15	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			3,844.59000	3.84459	3,885,580	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			2,580.41000	2.58041	2,538,240	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			3,884.21000	3.88421	3,925,480	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			2,551.96000	2.55196	2,510,070	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			3,924.03000	3.92403	3,965,580	8.95	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			2,523.76000	2.52376	2,482,150	8.95	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186 Option										0.00	0	39,250
Total For R186										757,119,127.92	6,504	130,078
R197 On 03/11/2016 Bond Future			302.49841	302.49841	302.42081	302.42081				0.00	0	875
Total R197 Future										0.00	0	875
R197 On 03/11/2016 Bond Future	303.56	Call			0.00000	0.00000	0,000			0.00	0	0
R197 On 03/11/2016 Bond Future	303.56	Put			1,139.19000	1.13919	1,061,590			0.00	0	0
R197 On 03/11/2016 Bond Future	303.57	Call			0.00000	0.00000	0,000			0.00	0	0
R197 On 03/11/2016 Bond Future	303.57	Put			1,149.19000	1.14919	1,071,590			0.00	0	0
R197 On 03/11/2016 Bond Future	303.58	Call			0.00000	0.00000	0,000			0.00	0	0
R197 On 03/11/2016 Bond Future	303.58	Put			1,159.19000	1.15919	1,081,590			0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	875
R202 On 03/11/2016 Bond Future			249.81431	249.81431	249.74838	249.74838				749,442.93	3	36,009
Total R202 Future										749,442.93	3	36,009
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			4,101.62000	4.10162	4,035,690			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			4,111.62000	4.11162	4,045,690			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			4,121.62000	4.12162	4,055,690			0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										749,442.93	3	36,009
R2023 On 03/11/2016 Bond Future			8.30023	98.79791	8.31171	98.74331		6.69		0.00	0	13,216
R2023 On 02/02/2017 Bond Future			8.33155	100.69417	8.34340	100.63963		6.43		0.00	0	0
R2023 On 04/05/2017 Bond Future			8.34285	98.76923	8.35507	98.71478		6.41		0.00	0	0
Total R2023 Future										0.00	0	13,216
R2023 On 03/11/2016 Bond Future	9.73	Call			6,463.75000	6.46375	6,518,160	7.09		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.73	Put			0.83000	0.00083	0,640	7.09		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.74	Call			6,507.33000	6.50733	6,561,760	7.09		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.74	Put			0.77000	0.00077	0,600	7.09		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.75	Call			6,550.88000	6.55088	6,605,320	7.09		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.75	Put			0.71000	0.00071	0,550	7.09		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.85	Call			2,953.84000	2.95384	2,988,790	6.56		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.85	Put			657.12000	0.65712	637,530	6.56		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.86	Call			2,986.74000	2.98674	3,021,930	6.56		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.86	Put			645.37000	0.64537	626,020	6.56		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.84	Call			2,921.08000	2.92108	2,955,800	6.55		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.84	Put			669.04000	0.66904	649,220	6.55		0.00	0	0
R2023 On 04/05/2017 Bond Future	8.59	Put			1,478.55000	1.47855	1,452,190	6.44		0.00	0	0

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R2023	On	04/05/2017	Bond Future	8.60	Call			2,544.72000	2.54472	2,573,010	6.45	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,461.10000	1.46110	1,434,940	6.45	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			2,571.36000	2.57136	2,599,840	6.45	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			1,443.81000	1.44381	1,417,840	6.45	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			2,518.22000	2.51822	2,546,310	6.44	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	13,216
R203	On	03/11/2016	Bond Future			7.37464	101.92437	7.38464	101.91620		0.90	0.00	0	30,174
R203	On	02/02/2017	Bond Future			7.23045	103.88062	7.24282	103.87344		0.63	0.00	0	0
R203	On	04/05/2017	Bond Future			6.52218	101.77889	6.53961	101.77277		0.39	0.00	0	0
Total R203 Future												0.00	0	30,174
R203	On	03/11/2016	Bond Future	8.84	Call			1,177.73000	1.17773	1,185,900	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			0.01000	0.00001	0,010	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			1,185.75000	1.18575	1,193,910	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			0.01000	0.00001	0,000	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			1,193.77000	1.19377	1,201,930	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			0.01000	0.00001	0,000	0.98	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			323.34000	0.32334	328,270	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			58.29000	0.05829	56,040	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			327.69000	0.32769	332,660	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			56.86000	0.05686	54,650	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			332.26000	0.33226	337,270	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			55.64000	0.05564	53,470	0.64	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			194.41000	0.19441	198,290	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			64.36000	0.06436	62,120	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			197.05000	0.19705	200,960	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			63.49000	0.06349	61,280	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			199.42000	0.19942	203,350	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			62.35000	0.06235	60,160	0.38	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	30,174
R2030	On	03/11/2016	Bond Future			9.01156	94.42478	9.01801	94.37818			0.00	0	26,853
R2030	On	02/02/2017	Bond Future			9.04938	92.23119	9.05589	92.18480			0.00	0	0
R2030	On	04/05/2017	Bond Future			9.08258	94.07216	9.08915	94.02594			0.00	0	0
Total R2030 Future												0.00	0	26,853
R2030	On	03/11/2016	Bond Future	9.33	Call			2,215.30000	2.21530	2,261,900		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			2,285.07000	2.28507	2,331,670		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			2,354.77000	2.35477	2,401,370		0.00	0	0

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	02/02/2017	Bond Future	9.29	Call			1,647.12000	1.64712	1,693,510		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			1,716.56000	1.71656	1,762,950		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	02/02/2017	Bond Future	9.31	Call			1,785.93000	1.78593	1,832,320		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	04/05/2017	Bond Future	9.33	Call			1,672.61000	1.67261	1,718,830		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			1,741.14000	1.74114	1,787,360		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			1,604.01000	1.60401	1,650,230		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	26,853
R2032	On	03/11/2016	Bond Future			9.12270	93.72544	9.12924	93.67471		12.79	0.00	0	13,093
R2032	On	02/02/2017	Bond Future			9.16366	95.52430	9.17027	95.47363		12.48	0.00	0	0
R2032	On	04/05/2017	Bond Future			9.19634	93.27016	9.20301	93.21959		12.80	0.00	0	0
Total R2032 Future												0.00	0	13,093
R2032	On	03/11/2016	Bond Future	10.28	Call			8,355.94000	8.35594	8,404,010	13.56	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			21.22000	0.02122	18,560	13.56	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			8,422.39000	8.42239	8,470,580	13.56	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			20.14000	0.02014	17,600	13.56	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			8,488.82000	8.48882	8,537,120	13.56	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			19.11000	0.01911	16,680	13.56	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			4,275.76000	4.27576	4,298,710	12.67	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			1,724.50000	1.72450	1,696,780	12.67	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			4,323.47000	4.32347	4,346,650	12.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,698.66000	1.69866	1,671,170	12.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			4,371.60000	4.37160	4,395,010	12.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,673.33000	1.67333	1,646,070	12.68	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			4,644.89000	4.64489	4,666,780	12.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			2,873.79000	2.87379	2,845,110	12.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			4,687.92000	4.68792	4,709,980	12.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,843.17000	2.84317	2,814,660	12.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			4,731.41000	4.73141	4,753,630	12.96	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,813.09000	2.81309	2,784,740	12.96	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	13,093
R2035	On	03/11/2016	Bond Future			9.23366	98.52771	9.23521	98.51447			0.00	0	4,661

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/02/2017	Bond Future			9.27733	100.41882	9.27881	100.40631			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.30985	97.91734	9.31122	97.90587			0.00	0	0
Total R2035 Future												0.00	0	4,661
R2035	On	03/11/2016	Bond Future	9.58	Call			2,879.76000	2.87976	2,893,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			2,961.32000	2.96132	2,974,560		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			2,798.09000	2.79809	2,811,330		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	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			2,006.11000	2.00611	2,018,620		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			1,842.19000	1.84219	1,854,700		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	02/02/2017	Bond Future	9.51	Call			1,924.20000	1.92420	1,936,710		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			1,886.98000	1.88698	1,898,450		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			1,968.17000	1.96817	1,979,640		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			1,805.68000	1.80568	1,817,150		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	4,661
R2037	On	03/11/2016	Bond Future			9.29708	95.07639	9.29344	95.10746		14.27	0.00	0	36,730
R2037	On	02/02/2017	Bond Future			9.33689	92.64496	9.33302	92.67768		14.64	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.37268	94.49416	9.36856	94.52869		14.42	0.00	0	0
Total R2037 Future												0.00	0	36,730
R2037	On	03/11/2016	Bond Future	10.36	Call			8,495.21000	8.49521	8,461,320	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			44.31000	0.04431	41,490	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			8,566.57000	8.56657	8,532,760	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			42.29000	0.04229	39,550	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			8,423.83000	8.42383	8,389,840	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			46.42000	0.04642	43,500	15.12	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			4,718.00000	4.71800	4,685,010	14.77	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			2,015.96000	2.01596	2,015,690	14.77	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			4,769.66000	4.76966	4,736,590	14.78	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			1,986.94000	1.98694	1,986,590	14.78	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			4,821.35000	4.82135	4,788,200	14.79	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			1,958.07000	1.95807	1,957,640	14.79	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			5,120.54000	5.12054	5,090,820	14.48	0.00	0	0

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	04/05/2017	Bond Future	9.58	Put			3,374.14000	3.37414	3,378,950	14.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			5,167.16000	5.16716	5,137,350	14.49	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			3,339.44000	3.33944	3,344,160	14.49	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			5,213.97000	5.21397	5,184,070	14.50	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			3,305.05000	3.30505	3,309,680	14.50	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	36,730
R204	On	03/11/2016	Bond Future			7.59459	103.82609	7.60510	103.80576		2.18	0.00	0	31,543
R204	On	02/02/2017	Bond Future			7.56900	101.77847	7.58036	101.75891		1.98	0.00	0	0
R204	On	04/05/2017	Bond Future			7.48730	103.80954	7.49973	103.79080		1.71	0.00	0	0
Total R204 Future												0.00	0	31,543
R204	On	03/11/2016	Bond Future	9.21	Call			3,042.50000	3.04250	3,062,830	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			0.00000	0.00000	0,000	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			3,061.09000	3.06109	3,081,420	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			0.00000	0.00000	0,000	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			3,079.67000	3.07967	3,100,000	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			0.00000	0.00000	0,000	2.32	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			1,305.13000	1.30513	1,320,300	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			109.87000	0.10987	105,480	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			1,319.40000	1.31940	1,334,650	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			107.19000	0.10719	102,880	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			1,333.86000	1.33386	1,349,190	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			104.71000	0.10471	100,480	2.07	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			904.14000	0.90414	915,610	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			303.42000	0.30342	296,150	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			914.41000	0.91441	925,950	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			298.74000	0.29874	291,540	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			924.72000	0.92472	936,340	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			294.11000	0.29411	286,990	1.73	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	31,543
R2040	On	03/11/2016	Bond Future			9.33698	99.24440	9.33839	99.23145		14.97	19,848,880.00	200	4,623
R2040	On	02/02/2017	Bond Future			9.37662	96.64264	9.37795	96.63054		15.37	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.41232	98.57166	9.41356	98.56047		15.13	0.00	0	0
Total R2040 Future												19,848,880.00	200	4,623
R2040	On	03/11/2016	Bond Future	9.71	Put			688.81000	0.68881	665,490	15.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			3,874.12000	3.87412	3,863,100	15.36	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			731.73000	0.73173	707,760	15.36	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			3,939.31000	3.93931	3,928,620	15.37	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			710.00000	0.71000	686,360	15.37	0.00	0	0

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	03/11/2016	Bond Future	9.71	Call			4,004.91000	4.00491	3,994,540	15.38	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			4,573.72000	4.57372	4,567,770	15.46	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			2,587.83000	2.58783	2,569,780	15.46	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			4,469.72000	4.46972	4,463,620	15.44	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			2,659.96000	2.65996	2,641,760	15.44	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			4,521.58000	4.52158	4,515,560	15.45	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			2,623.69000	2.62369	2,605,570	15.45	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			3,659.54000	3.65954	3,644,650	15.25	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			5,567.86000	5.56786	5,564,070	15.23	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			3,734.31000	3.73431	3,719,330	15.23	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			5,617.54000	5.61754	5,613,800	15.24	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			3,696.62000	3.69662	3,681,690	15.24	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			5,667.70000	5.66770	5,664,000	15.25	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												19,848,880.00	200	4,623
R2044	On	03/11/2016	Bond Future			9.36152	96.36158	9.35783	96.39591		15.71	0.00	0	18,511
R2044	On	02/02/2017	Bond Future			9.40010	93.82969	9.39620	93.86566		16.15	0.00	0	0
R2044	On	04/05/2017	Bond Future			9.43485	95.70257	9.43071	95.74048		15.91	0.00	0	0
Total R2044 Future												0.00	0	18,511
R2044	On	03/11/2016	Bond Future	10.42	Put			56.74000	0.05674	53,270	16.53	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			9,196.61000	9.19661	9,158,910	16.54	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			54.43000	0.05443	51,060	16.54	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			9,045.00000	9.04500	9,007,100	16.52	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			59.12000	0.05912	55,550	16.52	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			9,120.83000	9.12083	9,083,030	16.53	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			2,111.97000	2.11197	2,110,990	16.40	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			5,430.22000	5.43022	5,393,440	16.38	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			2,172.72000	2.17272	2,171,910	16.38	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			5,486.57000	5.48657	5,449,700	16.39	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			2,142.27000	2.14227	2,141,370	16.39	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			5,542.93000	5.54293	5,505,980	16.40	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			5,847.46000	5.84746	5,814,320	16.06	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			3,698.45000	3.69845	3,703,220	16.06	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			5,898.09000	5.89809	5,864,850	16.07	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			3,661.10000	3.66110	3,665,770	16.07	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			5,796.73000	5.79673	5,763,690	16.05	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			3,735.83000	3.73583	3,740,700	16.05	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	18,511
R2048	On	03/11/2016	Bond Future			9.31697	95.91061	9.32344	95.84850		16.34	0.00	0	62,123

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/02/2017	Bond Future			9.35673	97.75149	9.36327	97.68924		16.06	0.00	0	0
R2048	On	04/05/2017	Bond Future			9.38663	95.26026	9.39322	95.19794		16.56	0.00	0	0
Total R2048 Future												0.00	0	62,123
R2048	On	03/11/2016	Bond Future	10.37	Call			9,236.22000	9.23622	9,291,490	17.28	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			66.72000	0.06672	59,880	17.28	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			9,313.27000	9.31327	9,368,760	17.28	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			63.91000	0.06391	57,290	17.28	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			9,390.27000	9.39027	9,445,980	17.28	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			61.20000	0.06120	54,800	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			5,842.86000	5.84286	5,871,040	16.53	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			2,198.36000	2.19836	2,164,290	16.53	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			5,900.98000	5.90098	5,929,430	16.54	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,167.86000	2.16786	2,134,060	16.54	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			5,959.31000	5.95931	5,988,020	16.55	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			2,137.73000	2.13773	2,104,190	16.55	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			6,125.95000	6.12595	6,152,710	16.70	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			3,753.04000	3.75304	3,717,480	16.70	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			6,178.46000	6.17846	6,205,410	16.71	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			3,715.29000	3.71529	3,679,920	16.71	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			6,231.13000	6.23113	6,258,280	16.72	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			3,677.86000	3.67786	3,642,690	16.72	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	62,123
R207	On	03/11/2016	Bond Future			7.82603	100.67264	7.83690	100.64280		3.38	0.00	0	52,034
R207	On	02/02/2017	Bond Future			7.82802	98.96236	7.83949	98.93305		3.19	0.00	0	0
R207	On	04/05/2017	Bond Future			7.80847	100.93734	7.82062	100.90864		2.89	0.00	0	0
R207	On	03/08/2017	Bond Future			7.74232	99.39133	7.75489	99.36410		2.70	0.00	0	0
Total R207 Future												0.00	0	52,034
R207	On	03/11/2016	Bond Future	7.95	Call			602.96000	0.60296	615,910	3.37	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			293.08000	0.29308	276,190	3.37	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			569.70000	0.56970	581,980	3.37	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			314.53000	0.31453	296,970	3.37	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Call			586.14000	0.58614	598,750	3.37	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			303.61000	0.30361	286,380	3.37	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,762.51000	2.76251	2,788,320	3.36	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			73.79000	0.07379	70,290	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,479.99000	3.47999	3,507,610	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			29.68000	0.02968	27,990	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,503.49000	3.50349	3,531,160	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			28.74000	0.02874	27,100	3.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2017	Bond Future	9.24	Call			3,527.01000	3.52701	3,554,720	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			27.83000	0.02783	26,230	3.38	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,452.75000	1.45275	1,469,980	2.93	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			514.95000	0.51495	503,480	2.93	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,421.44000	1.42144	1,438,440	2.92	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			530.34000	0.53034	518,640	2.92	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,437.20000	1.43720	1,454,320	2.92	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			522.74000	0.52274	511,160	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			460.48000	0.46048	451,330	2.77	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,861.32000	1.86132	1,879,490	2.77	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			454.84000	0.45484	445,780	2.77	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,530.64000	1.53064	1,546,950	2.73	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			593.66000	0.59366	582,740	2.73	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,830.10000	1.83010	1,848,100	2.77	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			466.18000	0.46618	456,950	2.77	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,845.68000	1.84568	1,863,760	2.77	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												0.00	0	52,147
R208	On	03/11/2016	Bond Future			8.01648	96.09931	8.03285	96.04137		4.81	0.00	0	30,810
R208	On	02/02/2017	Bond Future			8.03502	97.94378	8.05222	97.88580		4.48	0.00	0	0
R208	On	04/05/2017	Bond Future			8.03177	96.49421	8.04988	96.43621		4.33	0.00	0	0
Total R208 Future												0.00	0	30,810
R208	On	03/11/2016	Bond Future	9.58	Call			5,288.41000	5.28841	5,346,320	5.07	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			0.09000	0.00009	0,060	5.07	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			5,321.40000	5.32140	5,379,310	5.07	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			0.08000	0.00008	0,050	5.07	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			5,255.39000	5.25539	5,313,310	5.07	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			0.09000	0.00009	0,070	5.07	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,305.04000	2.30504	2,347,130	4.58	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			348.82000	0.34882	332,930	4.58	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,330.66000	2.33066	2,372,990	4.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			341.58000	0.34158	325,930	4.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,279.35000	2.27935	2,321,210	4.58	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			356.00000	0.35600	339,880	4.58	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			834.81000	0.83481	810,950	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,905.16000	1.90516	1,939,520	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			823.73000	0.82373	800,090	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,864.54000	1.86454	1,898,470	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			846.29000	0.84629	822,220	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,884.66000	1.88466	1,918,800	4.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 Option												0.00	0	0
Total For R208												0.00	0	30,810
R209	On	03/11/2016	Bond Future			9.18587	74.29737	9.18719	74.28793		14.76	1,560,244.77	21	37,798
R209	On	02/02/2017	Bond Future			9.22259	75.72334	9.22383	75.71454		14.51	0.00	0	0
R209	On	04/05/2017	Bond Future			9.25202	74.08264	9.25317	74.07455		14.92	0.00	0	0
Total R209 Future												1,560,244.77	21	37,798
R209	On	03/11/2016	Bond Future	8.81	Call			428.06000	0.42806	416,270	14.55	0.00	0	345
R209	On	03/11/2016	Bond Future	8.81	Put			3,200.00000	3.20000	3,178,770	14.55	0.00	0	0
R209	On	03/11/2016	Bond Future	8.87	Call			532.55000	0.53255	519,780	14.58	0.00	0	250
R209	On	03/11/2016	Bond Future	8.87	Put			2,853.19000	2.85319	2,830,980	14.58	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Call			925.35000	0.92535	910,930	14.66	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Put			1,988.79000	1.98879	1,964,930	14.66	0.00	0	345
R209	On	03/11/2016	Bond Future	9.42	Call			2,360.13000	2.36013	2,349,720	14.92	0.00	0	120
R209	On	03/11/2016	Bond Future	9.42	Put			724.15000	0.72415	704,300	14.92	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			7,069.61000	7.06961	7,076,330	15.66	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			30.18000	0.03018	27,460	15.66	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Call			953.20000	0.95320	938,750	14.66	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Put			1,943.66000	1.94366	1,919,770	14.66	0.00	0	250
R209	On	03/11/2016	Bond Future	9.34	Call			1,996.51000	1.99651	1,984,470	14.84	0.00	0	0
R209	On	03/11/2016	Bond Future	9.34	Put			916.44000	0.91644	894,960	14.84	0.00	0	345
R209	On	03/11/2016	Bond Future	10.26	Call			7,129.40000	7.12940	7,136,220	15.66	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			28.72000	0.02872	26,100	15.66	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Call			2,503.49000	2.50349	2,493,770	14.94	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Put			660.70000	0.66070	641,540	14.94	0.00	0	250
R209	On	03/11/2016	Bond Future	10.24	Call			7,009.67000	7.00967	7,016,290	15.65	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			31.59000	0.03159	28,770	15.65	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			3,885.87000	3.88587	3,882,030	14.77	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,626.95000	1.62695	1,614,310	14.77	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			3,799.74000	3.79974	3,795,760	14.76	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,676.29000	1.67629	1,663,510	14.76	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			3,842.78000	3.84278	3,838,870	14.76	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,651.55000	1.65155	1,638,840	14.76	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			4,265.79000	4.26579	4,262,920	15.12	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,694.52000	2.69452	2,683,560	15.12	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			4,187.20000	4.18720	4,184,260	15.11	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			2,752.43000	2.75243	2,741,400	15.11	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			4,226.41000	4.22641	4,223,510	15.11	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,723.34000	2.72334	2,712,350	15.11	0.00	0	0
Total R209 Option												0.00	0	1,905
Total For R209												1,560,244.77	21	39,703

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2016	Bond Future			186.89128	186.89128	186.84222	186.84222			0.00	0	2,086
Total R210 Future												0.00	0	2,086
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			2,057.78000	2.05778	2,008,720		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			2,067.78000	2.06778	2,018,720		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			2,077.78000	2.07778	2,028,720		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,086
R211	On	03/11/2016	Bond Future			141.90176	141.90176	141.86075	141.86075			0.00	0	56
Total R211 Future												0.00	0	56
R211	On	03/11/2016	Bond Future	141.74	Call			120.75000	0.12075	161,760		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			110.75000	0.11075	151,760		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			100.75000	0.10075	141,760		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	56
R212	On	03/11/2016	Bond Future			147.88216	147.88216	147.84421	147.84421			0.00	0	3,109
Total R212 Future												0.00	0	3,109
R212	On	03/11/2016	Bond Future	148.12	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			275.79000	0.27579	237,840		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			255.79000	0.25579	217,840		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			265.79000	0.26579	227,840		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,109
R213	On	03/11/2016	Bond Future			9.03231	85.17162	9.03882	85.12588		12.43	0.00	0	42,426
R213	On	02/02/2017	Bond Future			9.07224	86.80630	9.07882	86.76062		12.17	0.00	0	0
R213	On	04/05/2017	Bond Future			9.10053	84.98501	9.10716	84.93946		12.50	0.00	0	0
Total R213 Future												0.00	0	42,426
R213	On	03/11/2016	Bond Future	10.18	Call			7,522.47000	7.52247	7,566,040	13.21	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			16.96000	0.01696	14,790	13.21	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			7,583.07000	7.58307	7,626,730	13.21	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			16.07000	0.01607	13,990	13.21	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			7,643.63000	7.64363	7,687,380	13.21	0.00	0	0

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	03/11/2016	Bond Future	10.20	Put			15.22000	0.01522	13,230	13.21	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			3,731.22000	3.73122	3,751,900	12.28	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			1,543.10000	1.54310	1,518,100	12.28	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			3,774.55000	3.77455	3,795,440	12.29	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			1,519.59000	1.51959	1,494,800	12.29	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			3,817.91000	3.81791	3,839,000	12.30	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			1,496.19000	1.49619	1,471,600	12.30	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			4,234.78000	4.23478	4,255,100	12.59	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			2,456.32000	2.45632	2,431,090	12.59	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			4,155.75000	4.15575	4,175,750	12.58	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			2,510.76000	2.51076	2,485,210	12.58	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			4,195.31000	4.19531	4,215,470	12.58	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			2,483.55000	2.48355	2,458,160	12.58	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	42,426
R214	On	03/11/2016	Bond Future			9.27655	74.59284	9.27287	74.62040		15.65	0.00	0	29,928
R214	On	02/02/2017	Bond Future			9.31521	76.02451	9.31132	76.05342		15.39	0.00	0	7,379
R214	On	04/05/2017	Bond Future			9.34405	74.24195	9.33994	74.27232		15.86	0.00	0	0
Total R214 Future												0.00	0	37,307
R214	On	03/11/2016	Bond Future	10.33	Call			7,309.92000	7.30992	7,280,000	16.59	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			37.13000	0.03713	34,770	16.59	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			7,371.24000	7.37124	7,341,390	16.59	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			35.42000	0.03542	33,130	16.59	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			7,432.52000	7.43252	7,402,750	16.59	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			33.78000	0.03378	31,570	16.59	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			4,224.11000	4.22411	4,194,890	15.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,704.34000	1.70434	1,704,030	15.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			4,269.46000	4.26946	4,240,170	15.78	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,679.53000	1.67953	1,679,150	15.78	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			4,315.00000	4.31500	4,285,640	15.79	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,655.01000	1.65501	1,654,560	15.79	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			4,519.60000	4.51960	4,493,350	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,921.78000	2.92178	2,925,900	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			4,560.50000	4.56050	4,534,170	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,891.42000	2.89142	2,895,460	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			4,601.77000	4.60177	4,575,360	16.17	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,861.55000	2.86155	2,865,510	16.17	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	37,307
Total for Bond												781,867,213.78	6,746	701,420

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
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

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	03/11/2016	GOVI			535.49600	535.49600	535.28900	535.28900			5,354,960.00	1	422
GOVI	On	02/02/2017	GOVI			545.77400	545.77400	545.56700	545.56700			0.00	0	27
GOVI	On	04/05/2017	GOVI			556.66200	556.66200	556.45500	556.45500			0.00	0	0
Total GOVI Future												5,354,960.00	1	449
GOVI	On	03/11/2016	GOVI	476.11	Call			591,790.00000	59.17900	593,860,000		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			591,690.00000	59.16900	593,760,000		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			591,590.00000	59.15900	593,660,000		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			122,470.00000	12.24700	124,540,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			122,370.00000	12.23700	124,440,000		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			122,270.00000	12.22700	124,340,000		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	262.18	Call			2,942,750.00000	294.27500	2,944,820,000		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			2,942,650.00000	294.26500	2,944,720,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,942,550.00000	294.25500	2,944,620,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												5,354,960.00	1	449
Total for GOVI												5,354,960.00	1	449
AL37	On	03/11/2016	Index Future			507.87700	507.87700	507.62900	507.62900			0.00	0	9
AL37	On	02/02/2017	Index Future			517.62500	517.62500	517.37600	517.37600			0.00	0	0
Total AL37 Future												0.00	0	9
Total For AL37												0.00	0	9
AL7T	On	03/11/2016	Index Future			589.44100	589.44100	589.05600	589.05600			0.00	0	2
AL7T	On	02/02/2017	Index Future			600.75500	600.75500	600.36600	600.36600			0.00	0	0
Total AL7T Future												0.00	0	2
Total For AL7T												0.00	0	2
ALBI	On	03/11/2016	Index Future			537.83600	537.83600	537.68600	537.68600			0.00	0	706
ALBI	On	02/02/2017	Index Future			548.15900	548.15900	548.01000	548.01000			0.00	0	0
ALBI	On	04/05/2017	Index Future			559.09400	559.09400	558.94700	558.94700			0.00	0	0
Total ALBI Future												0.00	0	706
Total For ALBI												0.00	0	706
IGOV	On	03/11/2016	Index Future			249.58300	249.58300	249.45500	249.45500			0.00	0	1,021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 02/02/2017 Index Future			254.38800	254.38800	254.26100	254.26100			0.00	0	57
IGOV On 04/05/2017 Index Future			259.47800	259.47800	259.35000	259.35000			0.00	0	0
Total IGOV Future									0.00	0	1,078
Total For IGOV									0.00	0	1,078
ILBI On 03/11/2016 Index Future			676.56000	676.56000	676.20600	676.20600			0.00	0	0
ILBI On 02/02/2017 Index Future			689.67300	689.67300	689.31300	689.31300			0.00	0	155
Total ILBI Future									0.00	0	155
Total For ILBI									0.00	0	155
Total for Index									0.00	0	1,950
JIBAR f On 19/10/2016 Jibar Future			7.35000	92.65000	7.35000	92.65000			0.00	0	0
JIBAR f On 16/11/2016 Jibar Future			7.37000	92.63000	7.36000	92.64000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.39000	92.61000	7.38000	92.62000			0.00	20,000	10,000
JIBAR f On 18/01/2017 Jibar Future			7.40000	92.60000	7.39000	92.61000			0.00	0	0
JIBAR f On 15/02/2017 Jibar Future			7.41000	92.59000	7.40000	92.60000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.42000	92.58000	7.41000	92.59000			0.00	0	1,000
JIBAR f On 21/06/2017 Jibar Future			7.41000	92.59000	7.40000	92.60000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.41000	92.59000	7.39000	92.61000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			7.39000	92.61000	7.38000	92.62000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			7.39000	92.61000	7.37000	92.63000			0.00	0	1,000
JIBAR f On 20/06/2018 Jibar Future			7.98000	92.02000	7.98000	92.02000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			7.39000	92.61000	7.37000	7.37000			0.00	0	0
Total Jibar Future									0.00	20,000	12,000
Total For JIBAR FUTURE									0.00	20,000	12,000
Total for Jibar									0.00	20,000	12,000
10Y ST On 17/12/2025 Interest Rate Swap			97.44054	97.44054	97.54604	97.54604			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.51623	94.51623	94.61668	94.61668			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			93.28830	93.28830	93.38169	93.38169			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			95.38852	95.38852	95.47457	95.47457			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			99.05981	99.05981	99.14163	99.14163			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			100.06861	100.06861	100.06861	100.06861			0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.00872	100.00872	100.00864	100.00864			0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.63176	99.63176	99.63401	99.63401			0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.66093	99.66093	99.66580	99.66580			0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.90983	99.90983	99.91659	99.91659			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			99.93737	99.93737	99.94388	99.94388			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2Y STN On 16/03/2018			Interest Rate Swap	99.20783	99.20783	99.21584	99.21584			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.85556	98.85556	98.86558	98.86558			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.89037	98.89037	98.90482	98.90482			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	99.37000	99.37000	99.39000	99.39000			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	97.62698	97.62698	97.69782	97.69782			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	96.94786	96.94786	97.02928	97.02928			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	96.23505	96.23505	96.32693	96.32693			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	96.49377	96.49377	96.59329	96.59329			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	98.72536	98.72536	98.82490	98.82490			0.00	0	50
Total 5Y STND Future										0.00	0	50
Total For 5Y STND										0.00	0	50
Total for Interest Rate Swap										0.00	0	50
Total for Derivatives :										787,222,173.78	26,747	715,869
AA04 On 22/03/2017			Spot Bond		100.00000	0.00000	100.19415			0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA04/JI On 22/03/2017			Spot Bond	100.00000	83.76611	100.00000	83.20392			0.00	0	0
Total AA04/JIBAR SPOT										0.00	0	0
Total For AA04/JIBAR										0.00	0	0
AA05 On 22/03/2019			Spot Bond	11.05500	96.50668	11.05500	96.42066			0.00	0	5,000,000,000
Total AA05 SPOT										0.00	0	5,000,000,000
Total For AA05										0.00	0	5,000,000,000
AA06 On 15/04/2021			Spot Bond		100.00000	0.00000	101.87244			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	12.30417	100.00000	12.21497			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	9.82000	103.24248	9.82000	103.16139			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	111.60600	10.00000	111.51900			0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.48816			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.15523			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			9.66000	100.44806	9.66000	100.37084			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.53919	100.00000	10.46278			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	103.98087	10.84000	103.89142			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	10.84833	100.00000	10.78403			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	100.86187	11.37000	100.76948			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.56156	100.00000	10.48415			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.30790	11.81000	89.22227			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.66234	100.00000	10.58419			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	14.51346	100.00000	14.40823			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	15.34226	100.00000	15.27047			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB025L On 20/08/2026 Spot Bond			100.00000	15.05996	100.00000	14.91934			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	14.62171	100.00000	14.52537			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.63236			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			9.00000	104.97109	9.00000	104.89579			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	112.60500	10.00000	112.51700			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.91000	118.43683	2.91000	281.54205			0.00	0	40,000,000
Total ABCPI3 SPOT									0.00	0	40,000,000
Total For ABCPI3									0.00	0	40,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.54241			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	101.13484			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.28459			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.35238			0.00	0	100,000,000
Total ABFN10 SPOT									0.00	0	100,000,000
Total For ABFN10									0.00	0	100,000,000
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	99.74996			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	99.78351			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.06531			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.06443			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.30444			0.00	500,000,000	500,000,000
Total ABFN15 SPOT									0.00	500,000,000	500,000,000
Total For ABFN15									0.00	500,000,000	500,000,000
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	100.55407			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	101.06824			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	100.09931			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.60500	102.90347	11.60500	104.34468			0.00	0	0
Total ABK1 SPOT									0.00	0	0
Total For ABK1									0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	98.64170			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	100.00993			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	101.22015			0.00	160,000,000	80,000,000
Total ABK12 SPOT									0.00	160,000,000	80,000,000
Total For ABK12									0.00	160,000,000	80,000,000
ABK2 On 24/05/2018 Spot Bond			8.67500	101.89281	8.67500	104.55199			0.00	0	0
Total ABK2 SPOT									0.00	0	0
Total For ABK2									0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.96701			0.00	0	0
Total ABK3 SPOT									0.00	0	0
Total For ABK3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK3/J On 07/11/2018 Spot Bond			100.00000	25.75088	100.00000	25.56419				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	100.92119				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	31.64893	100.00000	31.41948				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	100.74777				0.00	0	110,000,000
Total ABK5 SPOT										0.00	0	110,000,000
Total For ABK5										0.00	0	110,000,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	25.48400	100.00000	25.29925				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	100.68470				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.55007				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.62169				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	95.87668				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			5.86000	104.41874	5.86000	142.61109				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.86000	98.45002	5.86000	125.39106				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	8.80376	100.00000	8.75603				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			6.36000	91.50309	6.36000	107.84322				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.72051	100.00000	5.68950				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			6.90000	97.93271	6.90000	111.28631				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	6.52008	100.00000	6.47176				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	85.79835				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.24000	187.96560	2.24000	187.79614				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	190.37694	2.17000	190.20638				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	201.04533	1.82000	200.87093				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			8.39625	89.88702	8.39625	89.84092				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			8.39625	89.88702	8.39625	89.84092				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.87194				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.00989				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.86884				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.85000	94.08550	2.85000	118.62330				0.00	0	50,000,000
Total ABN61 SPOT										0.00	0	50,000,000
Total For ABN61										0.00	0	50,000,000
ABN62 On 31/03/2028 Spot Bond			2.66000	99.43055	2.66000	172.22837				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.54000	113.71383	2.54000	228.89899				0.00	0	10,000,000
Total ABN63 SPOT										0.00	0	10,000,000
Total For ABN63										0.00	0	10,000,000
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	99.73000				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			9.90500	90.64475	9.90500	90.57217				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	113.23000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	100.82864				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	108.37000				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	122.49000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN76 On 21/12/2026 Spot Bond			9.63000	108.53129	9.63000	108.44765				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	112.40000				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			10.03500	105.88161	10.03500	105.79667				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			9.19500	91.22037	9.19500	91.15280				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
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			10.58000	102.45798	10.58000	102.37144				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.46173				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.54919				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			8.61000	102.13186	8.61000	102.06053				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			9.67000	98.98740	9.67000	98.91080				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12 On 14/05/2020 Spot Bond			9.41000	103.10361	9.41000	103.02635			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/R On 14/05/2020 Spot Bond			9.20000	103.73573	9.20000	103.65970			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.90000	102.76103	9.90000	102.68011			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			9.56000	102.78001	9.56000	102.70179			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.91500	103.15283	9.91500	103.07148			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			10.88000	101.31381	10.88000	101.22635			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			10.88000	102.60923	10.88000	102.52065			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
ABS18 On 26/09/2023 Spot Bond			9.85500	105.10879	9.85500	100.03169			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.23000	99.61836	9.23000	99.54472			0.00	0	1,800,000,000
Total ABS6 SPOT									0.00	0	1,800,000,000
Total For ABS6									0.00	0	1,800,000,000
ABS7 On 11/09/2026 Spot Bond			10.83000	88.34884	10.83000	88.27165			0.00	0	3,920,000,000
Total ABS7 SPOT									0.00	0	3,920,000,000
Total For ABS7									0.00	0	3,920,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.27337	100.00000	9.21125			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			3.10000	219.92640	3.10000	278.37617			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3 On 31/01/2017 Spot Bond			3.65000	137.16076	3.65000	140.07760			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.36000	140.40742	2.36000	143.09742			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02808	100.00000	0.02786			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	33.82939	100.00000	33.58145			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	83.43738			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.58794			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	101.58794			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	101.59562			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	101.59562			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	101.58024			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	112.60500	10.00000	112.51700			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.26785			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL09ϵ On 20/06/2020 Spot Bond				100.00000	0.00000	100.27428				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.27689				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09ε On 20/12/2025 Spot Bond				100.00000	0.00000	100.27156				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10ϵ On 20/12/2017 Spot Bond				100.00000	0.00000	100.25980				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10ϵ On 20/12/2019 Spot Bond			9.62000	101.39352	9.62000	101.31411				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11ε 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
ACL12ϵ 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
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	210.86454				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12ε On 20/09/2021 Spot Bond				100.00000	0.00000	210.86905				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12ε On 20/09/2021 Spot Bond				100.00000	0.00000	100.26504				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13ε 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
ACL13ε 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.40557				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	101.65640				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	112.60500	10.00000	112.51700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.52059				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	100.40959				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.26587				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	100.50707				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.26128				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.25186				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	100.35894	10.23000	100.27598				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	107.05840				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			9.73500	102.93475	9.73500	102.85458				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.26039				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	128.81796	1.75000	128.70694				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.25851				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	100.26522				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	100.25178				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.30633				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	100.76347				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.79522				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2017 Spot Bond				100.00000	0.00000	100.54809				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				100.00000	0.00000	100.26370				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.26683				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				100.00000	0.00000	100.27030				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.27120				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.27120				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28670				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.25980				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28455				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.94011				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28670				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	105.69039				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.27577				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.27577				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	151.47290				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	152.55315				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.24457			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	100.90395			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.24958			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.58005			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	91.39173			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.24662			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.24637			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.26266			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	101.31396			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	101.74515			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	101.72002			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.26156			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.25754			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.54271			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	41.84349	100.00000	41.53680			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	41.84349	100.00000	41.53680			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	101.01447			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.68488			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	32.72355	100.00000	32.48630			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	88.80779	100.00000	88.16425			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	18.99839	100.00000	18.85913			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	3.52698	100.00000	4.37676			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	101.84669			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	101.90723			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	102.10898			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	101.78616				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	101.80635				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	102.31073				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	102.20990				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	103.03596				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.73393				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	39.86948	100.00000	39.55163				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	11.83845	100.00000	11.74407				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	10.99357	100.00000	12.22155				0.00	0	0
Total AHY2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	8.95426	100.00000	9.95416				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			9.25500	98.96785	9.25500	98.89367				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.19000	111.97435	10.19000	111.88316				0.00	0	25,000,000
Total AIR02 SPOT										0.00	0	25,000,000
Total For AIR02										0.00	0	25,000,000
AIR04 On 29/05/2024 Spot Bond			9.64500	101.06483	9.64500	100.98726				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	16.52347	100.00000	16.41401				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			10.42000	100.40009	10.42000	100.31699				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			2.91500	178.22650	2.91500	178.05609				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	100.54236				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.09803				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.10445				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.33677				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	46.26967	100.00000	45.93422				0.00	0	0
Total AS116U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	44.99514	100.00000	44.66892				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	14.96965	100.00000	14.86112				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	14.96965	100.00000	14.86112				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	3.53168	100.00000	3.51670				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	0.05552	100.00000	0.05534				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	100.66973				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	100.23293				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	100.25184				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	99.51310				0.00	0	0
Total ASN012 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN012										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	95.25800				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	114.58751				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.79000	248.64176	2.79000	248.40649				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.73446				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	93.03332				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.29400				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.80500	174.69146	2.80500	221.12442				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	100.23454				0.00	0	0
Total ASN046 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	101.88270				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	101.83154				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	101.84302				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	101.67701				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	101.54932				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	99.13502				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	100.71971				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	100.34668				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	101.34384				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	88.65250				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	100.29456				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.25426				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.46414				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	99.81171				0.00	211,200,000	117,800,000
Total ASN083 SPOT										0.00	211,200,000	117,800,000
Total For ASN083										0.00	211,200,000	117,800,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.71851				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.09670				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	96.66086				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	99.76886				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	101.83060				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.00000	0.00000	101.32115				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	65.83931				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	100.73636				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	100.26114				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	100.59903				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
Total For ASN115										0.00	0	0
ASN11 On 27/01/2018 Spot Bond				100.00000	0.00000	101.60191				0.00	0	0
Total ASN119 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN119										0.00	0	0
ASN12: On 20/12/2020 Spot Bond				100.00000	0.00000	100.32900				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	100.25655				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	100.96103				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	100.96421				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.00000	0.00000	100.94606				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	100.65130				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	100.64624				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	100.32634				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	74.48955				0.00	2,000,000,000	1,000,000,000
Total ASN136 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ASN136										0.00	2,000,000,000	1,000,000,000
ASN13: On 31/01/2022 Spot Bond			3.09000	138.19370	3.09000	138.05981				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	76.51974				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	100.25448				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	100.26431				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.47911				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.47911				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	88.78386				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			3.13500	137.89009	3.13500	137.75599				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	97.14618				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	100.75149				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			3.56000	91.07063	3.56000	157.66880				0.00	0	0
Total ASN154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN154										0.00	0	0
ASN154 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
ASN156 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
ASN157 On 14/01/2017 Spot Bond				100.00000	0.00000	102.84859				0.00	0	0
Total ASN158 SPOT										0.00	0	0
Total For ASN158										0.00	0	0
ASN158 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
ASN159 On 08/08/2021 Spot Bond				100.00000	0.00000	101.40242				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.00000	0.00000	101.08534				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 26/02/2017 Spot Bond				100.00000	0.00000	100.78986				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN162 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond			100.00000	1.76879	100.00000	1.74275				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	85.75028	100.00000	85.17348				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	39.34192	100.00000	39.05356				0.00	0	0
Total ASN38U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	39.41133	100.00000	39.12246				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	39.09898	100.00000	38.81241				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	85.96720	100.00000	85.37431				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	39.42549	100.00000	39.13653				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	82.29821	100.00000	81.75559				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	3.63240	100.00000	3.60578				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	27.48525	100.00000	23.45249				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.42677				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	99.93439				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.05500	101.38482	9.05500	101.31098				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	102.00180				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.38079				0.00	0	0
Total BAW17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	22.52492	100.00000	22.35983				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.97595				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			10.52000	99.93077	10.52000	99.84683				0.00	0	6,000,000,000
Total BAW19 SPOT										0.00	0	6,000,000,000
Total For BAW19										0.00	0	6,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.14000	96.74101	10.14000	96.66174				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	100.20505	9.30000	100.12959				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.36803				0.00	0	1,180,328,643
Total BAW22 SPOT										0.00	0	1,180,328,643
Total For BAW22										0.00	0	1,180,328,643
BAW23 On 15/10/2017 Spot Bond			100.00000	39.78501	100.00000	39.49657				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond			100.00000	8.89729	100.00000	8.77915			850,000,000,000,000.00	8,500,000,000	8,000,000,000	
Total BAW24 SPOT									50,000,000,000,000.00	8,500,000,000	8,000,000,000	
Total For BAW24									50,000,000,000,000.00	8,500,000,000	8,000,000,000	
BAW25 On 20/09/2021 Spot Bond			100.00000	3.14889	100.00000	3.12500				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.96993				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.15000	100.76368	9.15000	100.68967				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYA06									0.00	0	0
BAYA06 On 31/12/2017 Spot Bond			12.17465	99.64609	12.17465	99.54478			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			10.42499	99.91439	10.42499	0.00000			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.30394			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.30394			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.36556	98.78816	12.36556	99.10539			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			11.92500	99.50459	11.92500	99.40931			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.85000	91.70145	11.85000	98.48857			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	99.99964			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			11.60500	86.92798	11.60500	100.79413		2,321,000,000,000.00	200,000,000	200,000,000	
Total BAYA32 SPOT								2,321,000,000,000.00	200,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA32										2,321,000,000,000.00	200,000,000	200,000,000
BAYA3k On 31/03/2018 Spot Bond				100.00000	0.00000	99.99931				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA3l On 31/03/2018 Spot Bond				100.00000	0.00000	99.99926				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA3m On 31/03/2018 Spot Bond				100.00000	0.00000	98.84817				0.00	0	500,000,000
Total BAYA35 SPOT										0.00	0	500,000,000
Total For BAYA35										0.00	0	500,000,000
BAYA3n On 31/03/2018 Spot Bond				100.00000	0.00000	83.56533				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA3o On 30/09/2018 Spot Bond				100.00000	0.00000	98.51410				0.00	0	600,000,000
Total BAYA39 SPOT										0.00	0	600,000,000
Total For BAYA39										0.00	0	600,000,000
BAYA4p On 30/09/2018 Spot Bond				100.00000	0.00000	97.15317				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4q On 30/09/2018 Spot Bond				100.00000	0.00000	99.99959				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4r On 31/03/2017 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA4s On 31/03/2017 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA4t On 31/03/2019 Spot Bond				100.00000	0.00000	99.99970				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5u On 31/03/2017 Spot Bond				100.00000	0.00000	100.00001				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA5v On 31/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA51 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	99.99962				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			15.81047	99.98541	15.81047	99.88422				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			14.64053	100.01615	14.64053	99.84930				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	99.99945				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	99.99927				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	99.99936				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	99.99912				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	99.99940				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	80.39648	100.00000	79.86871				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	18.82650	100.00000	18.69000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	17.13423	100.00000	17.01000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	10.57668	100.00000	10.50000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	10.57668	100.00000	10.50000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	12.78771	100.00000	12.69500				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.08034	100.00000	11.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC108I On 28/10/2016 Spot Bond			100.00000	96.17906	100.00000	95.44487				0.00	0	0
Total BC108U SPOT										0.00	0	0
Total For BC108U										0.00	0	0
BC111L On 28/10/2016 Spot Bond			100.00000	93.58974	100.00000	92.87532				0.00	0	0
Total BC111U SPOT										0.00	0	0
Total For BC111U										0.00	0	0
BC112L On 14/11/2016 Spot Bond			100.00000	89.68059	100.00000	89.02439				0.00	0	0
Total BC112U SPOT										0.00	0	0
Total For BC112U										0.00	0	0
BC113L On 24/11/2016 Spot Bond			100.00000	87.52998	100.00000	86.90476				0.00	0	0
Total BC113U SPOT										0.00	0	0
Total For BC113U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.63723				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	99.84990				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.06674				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	101.57303				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	101.92745				0.00	0	0
Total BCJ10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCJ10										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	13.98693	100.00000	13.88441				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	13.98693	100.00000	13.88441				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			2.21000	102.29642	2.21000	195.42594				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.65000	93.38134	8.65000	168.58050				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.65000	94.71384	8.65000	169.05999				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			9.03500	97.24549	9.03500	97.17508				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			8.41500	98.32897	8.41500	98.26183				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	9.48106	100.00000	9.41232				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	8.20464	100.00000	8.14516				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	8.20464	100.00000	8.14516				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.70411	100.00000	8.64101				0.00	0	0
Total BG1C2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00006	100.00000	0.00006				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	11.64541	100.00000	11.56099				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	16.08513	100.00000	15.96851				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				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	101.56820				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.50033				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.59819				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.72858				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	93.11224	100.00000	92.40506				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	93.11224	100.00000	92.40506				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.37861				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.38467				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			8.65000	100.51714	8.65000	100.44838				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.42485				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.43496				0.00	23,920,000,000	11,960,000,000
Total BG42C SPOT										0.00	23,920,000,000	11,960,000,000
Total For BG42C										0.00	23,920,000,000	11,960,000,000
BG42D On 15/03/2017 Spot Bond			100.00000	83.29519	100.00000	82.72727				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	83.29519	100.00000	82.72727				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.02695				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.37000	102.62921	11.37000	102.53673				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.67671				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.26000	94.64316	11.26000	98.20122				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			11.42000	100.58659	11.42000	100.62672				0.00	0	0
Total BGL05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.91012				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.94500	100.14349	11.94500	100.29740				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	100.75861				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.42000	100.05990	11.42000	99.96784				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	101.72228				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			11.80000	103.50052	11.80000	107.16475				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	101.31388				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.84000	101.01031	11.84000	100.91564				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	106.94671				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	105.24384				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.81386				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	98.79657				0.00	0	100,000,000
Total BID05 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BID05									0.00	0	100,000,000
BID06 On 30/06/2019 Spot Bond			9.03500	101.84552	9.03500	101.77178			0.00	0	2,465,000,000
Total BID06 SPOT									0.00	0	2,465,000,000
Total For BID06									0.00	0	2,465,000,000
BIDC52 On 09/12/2016 Spot Bond				100.00000	0.00000	98.54040			0.00	0	0
Total BIDC52 SPOT									0.00	0	0
Total For BIDC52									0.00	0	0
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	101.12996			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	86.03769	100.00000	85.45504			0.00	0	0
Total BSR18U SPOT									0.00	0	0
Total For BSR18U									0.00	0	0
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	99.91177			0.00	0	0
Total BTC115 SPOT									0.00	0	0
Total For BTC115									0.00	0	0
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	101.61276			0.00	0	0
Total BTC118 SPOT									0.00	0	0
Total For BTC118									0.00	0	0
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	97.00650			0.00	0	0
Total BTC126 SPOT									0.00	0	0
Total For BTC126									0.00	0	0
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	100.96444			0.00	0	0
Total BTC127 SPOT									0.00	0	0
Total For BTC127									0.00	0	0
BTC134 On 03/10/2016 Spot Bond				100.00000	0.00000	99.93665			0.00	0	0
Total BTC134 SPOT									0.00	0	0
Total For BTC134									0.00	0	0
BTC137 On 04/11/2016 Spot Bond				100.00000	0.00000	99.26113			0.00	0	0
Total BTC137 SPOT									0.00	0	0
Total For BTC137									0.00	0	0
BTC138 On 14/11/2016 Spot Bond				100.00000	0.00000	99.05077			0.00	0	0
Total BTC138 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC138										0.00	0	0
BTC138 On 21/11/2016 Spot Bond				100.00000	0.00000	98.90558				0.00	0	0
Total BTC139 SPOT										0.00	0	0
Total For BTC139										0.00	0	0
BTC140 On 28/11/2016 Spot Bond				100.00000	0.00000	98.75526				0.00	0	0
Total BTC140 SPOT										0.00	0	0
Total For BTC140										0.00	0	0
BTC141 On 29/11/2016 Spot Bond				100.00000	0.00000	98.73336				0.00	0	0
Total BTC141 SPOT										0.00	0	0
Total For BTC141										0.00	0	0
BTC142 On 02/12/2016 Spot Bond				100.00000	0.00000	98.66890				0.00	0	0
Total BTC142 SPOT										0.00	0	0
Total For BTC142										0.00	0	0
BTC143 On 03/10/2016 Spot Bond				100.00000	0.00000	99.93779				0.00	0	0
Total BTC143 SPOT										0.00	0	0
Total For BTC143										0.00	0	0
BTC144 On 07/12/2016 Spot Bond				100.00000	0.00000	98.56387				0.00	0	0
Total BTC144 SPOT										0.00	0	0
Total For BTC144										0.00	0	0
BTC145 On 14/12/2016 Spot Bond				100.00000	0.00000	98.42358				0.00	0	0
Total BTC145 SPOT										0.00	0	0
Total For BTC145										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.01531				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.01768				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.27295				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.06266				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BWZJ18									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	12.08604	100.00000	10.33672			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.08604	100.00000	10.33672			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	12.12043	100.00000	10.36613			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	12.12043	100.00000	10.35038			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	29.17121	100.00000	28.95972			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.85000	106.19029	9.85000	106.10508			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	103.43108			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.30500	94.38169	15.30500	94.26641			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	103.48258			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			13.10500	98.89951	13.10500	98.79722			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			8.37000	104.16043	8.37000	104.09083		60,264,000,000,000.00	7,200,000,000	2,400,000,000	
Total CBL16 SPOT								60,264,000,000,000.00	7,200,000,000	2,400,000,000	
Total For CBL16								60,264,000,000,000.00	7,200,000,000	2,400,000,000	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.82956			0.00	0	0
Total CBL17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.10500	96.41204	13.10500	96.31232				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	98.24643				0.00	0	200,000,000
Total CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.12000	98.66912	10.12000	98.58975				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.16435				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.62168				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	101.40169				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			10.42000	106.97576	10.42000	106.88721				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.55500	112.99125	10.55500	112.89603				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.61000	108.74583	10.61000	108.65372				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.63000	103.44996	10.63000	103.36120				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.76791				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	103.74680				0.00	0	0
Total CGR14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	112.60500	10.00000	112.51700				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	102.36972				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.23734				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	102.03832				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	24.25672	100.00000	24.08086				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	30.43648	100.00000	30.21340				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	28.36068	100.00000	32.87328				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	102.60662				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.30055				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.65950				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.80251				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	100.03288				0.00	0	0
Total CGR25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.01401				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00005				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	99.99968				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.99980				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.91895				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.98341				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	21.36483	100.00000	21.16316				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	101.79705				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	101.84311				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	101.91666				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.55129	10.11000	102.46888				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	130.94872	3.14000	133.07918				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.06000	139.30750	3.06000	132.85712				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	100.35446				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.30000	103.88942	9.30000	103.81035				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.82685				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.82685				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.35000	103.87017	9.35000	103.79075				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			9.25000	103.87499	9.25000	103.79640				0.00	0	0
Total CLN222 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.40000	102.57018	9.40000	102.49233				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	100.27053				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.29357				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	112.60500	10.00000	112.51700				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	112.60500	10.00000	112.51700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	101.12902				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.95616				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	92.74246	13.50000	92.64375				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	100.99822	9.35000	100.92300				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	100.31178				0.00	0	0
Total CLN256 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.22191				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.33544				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.33544				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.33544				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.19881				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			9.53500	100.43129	9.53500	100.35379				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.78761				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.48786				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.38007				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.25448				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.35934				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.96155				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	101.03077				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.43483				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	100.88609				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	101.43172				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.97161				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.18167				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.11154				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.06341				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	112.60500	10.00000	112.51700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	99.95028				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.11046				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	99.96102				0.00	0	0
Total CLN295 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN295									0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.28581			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	99.95035			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.17815			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	100.00012			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	170.70217			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	100.85216			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	171.72188			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	169.87532			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	171.05375			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	101.28088			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			11.18500	96.51131	11.18500	96.42572			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			11.70500	93.05721	11.70500	92.96952			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	100.00010				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.28981				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.25600				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	101.72841				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	101.67989				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	103.67251	8.80500	103.64742				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	101.74301				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.26978				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.27381				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.28920				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.27596				0.00	0	0
Total CLN328 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN328										0.00	0	0
CLN33: On 20/06/2018 Spot Bond				100.00000	0.00000	100.29741				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	100.00010				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	147.08496				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33: On 28/07/2017 Spot Bond				100.00000	0.00000	101.68414				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	100.32860				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	100.00011				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	100.30784				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	100.24637				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	100.28166				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34: On 28/07/2017 Spot Bond				100.00000	0.00000	101.67021				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	100.00009				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35: On 28/10/2018 Spot Bond				100.00000	0.00000	101.58125				0.00	0	0
Total CLN350 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.80590				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	101.56573				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.71929				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.24053				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			10.36500	101.31539	10.36500	101.23058				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.25852				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.60249				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			12.50500	102.71552	12.50500	102.61233				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.65990				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			12.53500	102.79675	12.53500	102.69491				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	106.67696	10.02000	106.59197				0.00	0	0
Total CLN368 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.65990				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.78298				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	81.55961				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.25514				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.25969				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.25985				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00012				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			9.82000	100.55969	9.82000	100.47983				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	100.00000				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.28266				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	98.21678	10.98000	98.12982				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	100.38529	11.00000	100.29624				0.00	0	0
Total CLN380 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	100.28626				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.70950				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			12.29500	99.12326	12.29500	99.02530				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.30984				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.25957				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.88152				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.27453				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	99.93154				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	100.24916				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	100.26103				0.00	0	0
Total CLN394 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.69505				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	100.27995				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	100.93424				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	101.21617				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.20995				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.26092				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.28896				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	100.00008				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	100.00008				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	101.21981				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	92.99259				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	100.26226				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	102.20944				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.28632				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	100.28766				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	102.21952				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.28366				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	100.33427				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	100.29699				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	102.35050				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	100.14233	4.00000	107.77973				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	100.20707				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	100.31036				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	45.15055	7.01000	45.72700				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	100.31302				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				100.00000	0.00000	102.31882				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.40989				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.37945				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.40989				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	103.71453				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.37017				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				100.00000	0.00000	100.29465				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				100.00000	0.00000	101.25551				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.36619				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	107.16700				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	100.40691				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	100.43762				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	100.45344				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	107.91405				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	100.00007				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	100.28502				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	100.25817				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	100.00000				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	101.55193				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	108.66535				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	100.49782				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	100.20631				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				100.00000	0.00000	101.06500				0.00	0	0
Total CLN444 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.49000	107.11941	10.49000	107.03016				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	99.69626				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.13510				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	99.85183				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN448 On 20/09/2017 Spot Bond				100.00000	0.00000	100.19199				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19836				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.18933				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN451 On 31/01/2022 Spot Bond			3.76000	133.75137	3.76000	133.61459				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			5.70000	95.61045	5.70000	95.78195				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.34000	98.22126	5.34000	98.36547				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 18/04/2028 Spot Bond				100.00000	0.00000	192.15967				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.03500	97.24549	9.03500	97.17508				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.65000	38.30361	8.65000	168.58050				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			8.65000	38.80308	8.65000	169.05999				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	99.74999				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	99.75800				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.25819				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.26119				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	99.74874				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.26388				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	101.72841				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.24404				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.25447				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	98.48384			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.25441			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	100.26360			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.97933			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	102.10997			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.15500	102.69266	9.15500	102.61734		54,930,000,000,000.00	6,000,000,000	2,330,000,000	
Total COJ04 SPOT								54,930,000,000,000.00	6,000,000,000	2,330,000,000	
Total For COJ04								54,930,000,000,000.00	6,000,000,000	2,330,000,000	
COJ05 On 05/06/2023 Spot Bond			9.87000	115.18642	9.87000	115.09550		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			10.03000	102.94158	10.03000	102.85812		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			10.89000	106.52329	10.89000	106.43075		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			10.25500	102.80468	10.25500	102.72044		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			10.43000	93.87972	10.43000	93.80151		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.38000	92.53469	11.38000	92.45077		0.00	0	350,000,000	
Total COT02 SPOT								0.00	0	350,000,000	

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 COT02									0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.38000	90.83590	11.38000	90.75353			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL000 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL010 On 12/12/2019 Spot Bond			100.00000	13.53187	100.00000	13.43269			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL020 On 12/03/2020 Spot Bond			100.00000	13.58162	100.00000	13.48206			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL030 On 12/12/2018 Spot Bond			100.00000	21.27107	100.00000	21.11516			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL050 On 30/10/2018 Spot Bond			100.00000	23.78927	100.00000	23.61680			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL060 On 30/11/2018 Spot Bond			100.00000	22.07901	100.00000	21.91718			0.00	0	0
Total CPL06U SPOT									0.00	0	0
Total For CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.79500	97.62507	11.79500	97.53391			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN380 On 10/06/2018 Spot Bond			100.00000	28.81466	100.00000	28.60347			0.00	0	0
Total DEN38U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DEN38U										0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	22.18828	100.00000	22.02565				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	29.40665	100.00000	29.19112				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			8.17500	98.84892	8.17500	98.78330				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	100.07456	6.86000	100.01863				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 19/11/2016 Spot Bond			100.00000		0.00000	100.96598				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond			100.00000		0.00000	101.32748				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond			100.00000		0.00000	101.55822				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond			100.00000		0.00000	100.72729				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond			100.00000		0.00000	100.58723				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond			100.00000		0.00000	100.51879				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000		0.00000	99.75625				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	45.85411	100.00000	45.52166				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	45.85411	100.00000	45.52166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	62.92378	100.00000	62.55079			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	100.32801			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	102.59334			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	100.29071			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	62.50723			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			9.56000	100.64219	9.56000	100.56518			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			9.44500	101.45454	9.44500	101.37824		3,778,000,000,000.00	400,000,000	217,100,000	
Total DV22 SPOT								3,778,000,000,000.00	400,000,000	217,100,000	
Total For DV22								3,778,000,000,000.00	400,000,000	217,100,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	16.72371	100.00000	16.61351		0.00	0	0	
Total DV22/R207 SPOT								0.00	0	0	
Total For DV22/R207								0.00	0	0	
DV23 On 27/02/2023 Spot Bond			9.91000	101.40523	9.91000	101.32531		1,982,000,000,000.00	200,000,000	100,000,000	
Total DV23 SPOT								1,982,000,000,000.00	200,000,000	100,000,000	
Total For DV23								1,982,000,000,000.00	200,000,000	100,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.35122	100.00000	11.27643		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.35122	100.00000	11.27643		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			9.96500	99.77664	9.96500	99.69757		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DV24/R On 18/02/2024 Spot Bond			9.69000	101.18985	9.69000	101.11182				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.18985	9.69000	101.11182				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			10.82000	96.38959	10.82000	96.30681				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	101.23928	10.10000	101.15798				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.23928	10.10000	101.15798				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	100.63934				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	100.86121				0.00	0	0
Total DVC020 SPOT										0.00	0	0
Total For DVC020										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	105.00504				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	100.31409				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	104.60466				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	100.74130				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.95880				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.18224				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.72027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.85793			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			8.48000	118.40454	8.48000	118.32440		185,712,000,000,000.00	21,900,000,000	21,900,000,000	
Total E170 SPOT								15,712,000,000,000.00	21,900,000,000	21,900,000,000	
Total For E170								15,712,000,000,000.00	21,900,000,000	21,900,000,000	
E170/R On 01/08/2020 Spot Bond			100.00000	19.38824	100.00000	19.26049		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			9.43000	101.13105	9.43000	101.05385		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			9.62000	101.04240	9.62000	100.96376		0.00	0	0	
Total ECN22 SPOT								0.00	0	0	
Total For ECN22								0.00	0	0	
ECN24 On 14/03/2024 Spot Bond			9.89500	100.79612	9.89500	100.71546		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			3.04000	105.57368	3.04000	105.47140		0.00	0	0	
Total ECN32 SPOT								0.00	0	0	
Total For ECN32								0.00	0	0	
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC04 SPOT								0.00	0	0	
Total For EFC04								0.00	0	0	
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	102.25863		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	101.82458		0.00	0	0	
Total EFS0A2 SPOT								0.00	0	0	
Total For EFS0A2								0.00	0	0	
EFS0C On 28/10/2023 Spot Bond			100.00000	19.33800	100.00000	19.19780		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.40000	107.84396	2.40000	107.74546				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	110.48722	2.25000	110.38763				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			2.47000	130.71608	2.47000	130.59594				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			2.47000	117.69430	2.47000	117.58613				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.47000	116.90240	2.47000	116.79496				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			2.39000	110.54309	2.39000	110.44209				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			2.38000	108.28103	2.38000	108.18230				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	110.48722	2.25000	110.38763				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			9.95000	103.79212	9.95000	103.70999				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			9.70000	104.24771	9.70000	104.16591				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			10.43000	102.17390	10.43000	102.08924				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			10.60500	93.90378	10.60500	97.75643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.87000	103.56489	10.87000	103.98021				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			10.53000	101.25154	10.53000	101.82684				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.79812				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.32242				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	101.27917				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	101.02402				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	100.70241				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	100.45919				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond			100.00000	37.91708	100.00000	100.00000				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	22.68340	100.00000	22.51714				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	9.29112	100.00000	9.22302				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	101.34002				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC21 On 22/02/2017 Spot Bond				100.00000	0.00000	100.92448				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC24 On 04/11/2016 Spot Bond				100.00000	0.00000	101.28381				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EPFC25 On 06/03/2017 Spot Bond				100.00000	0.00000	100.89572				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC26 On 06/09/2017 Spot Bond				100.00000	0.00000	100.91510				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.13289				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	66.45285	100.00000	65.97107				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	96.35085				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			12.60500	94.56053	12.60500	94.46583				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	97.93321				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	24.40191	100.00000	24.22501				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	24.50569	100.00000	24.32803				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.47574				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.12162			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.12999			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.18109			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.24742			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	112.60500	10.00000	112.51700			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.08015			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	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.06702			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.03844			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.08012			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.12051			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.08292			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.10972			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.25000	105.61194	8.25000	105.54197		19,323,351,300,000.00	2,342,224,400	41,390,327,600	
Total ES18 SPOT								19,323,351,300,000.00	2,342,224,400	41,390,327,600	
Total For ES18								19,323,351,300,000.00	2,342,224,400	41,390,327,600	
ES18/R On 20/04/2018 Spot Bond			9.25000	104.18649	9.25000	104.10930		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			9.04500	106.39255	9.04500	106.31585		42,550,393,500.00	4,704,300	3,309,966,300	
Total ES23 SPOT								42,550,393,500.00	4,704,300	3,309,966,300	
Total For ES23								42,550,393,500.00	4,704,300	3,309,966,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.87348	10.00000	101.79248		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	89.70268	9.52500	89.63416		59,474,164,770,000.00	6,244,006,800	19,379,003,200	
Total ES26 SPOT								59,474,164,770,000.00	6,244,006,800	19,379,003,200	
Total For ES26								59,474,164,770,000.00	6,244,006,800	19,379,003,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.02116	7.85000	99.95794		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Spot Bond			10.15500	79.09736	10.15500	79.03246			152,579,522,889,000.00	15,025,063,800	75,619,014,600
Total ES33 SPOT									152,579,522,889,000.00	15,025,063,800	75,619,014,600
Total For ES33									152,579,522,889,000.00	15,025,063,800	75,619,014,600
ES33/R On 15/09/2033 Spot Bond			7.50000	100.36677	7.50000	100.30555			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			10.28000	87.74806	10.28000	87.67598			124,124,628,456,000.00	12,074,380,200	62,938,572,900
Total ES42 SPOT									124,124,628,456,000.00	12,074,380,200	62,938,572,900
Total For ES42									124,124,628,456,000.00	12,074,380,200	62,938,572,900
ES42/R On 25/04/2042 Spot Bond			8.50000	103.72967	8.50000	103.65891			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	100.65666			0.00	20,000,000	7,510,000,000
Total EXX01 SPOT									0.00	20,000,000	7,510,000,000
Total For EXX01									0.00	20,000,000	7,510,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.91113			0.00	20,000,000	10,000,000
Total EXX02 SPOT									0.00	20,000,000	10,000,000
Total For EXX02									0.00	20,000,000	10,000,000
FIF01U On 01/11/2018 Spot Bond			100.00000	25.61238	100.00000	25.37323			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	25.72845	100.00000	25.48823			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	25.87618	100.00000	25.63457			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	26.02391	100.00000	25.78092			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	100.97775			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.81090			0.00	0	0
Total FIFB05 SPOT									0.00	0	0
Total For FIFB05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.87710				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.80242				0.00	0	60,000,000
Total FIFB07 SPOT										0.00	0	60,000,000
Total For FIFB07										0.00	0	60,000,000
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.76789				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.01516				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	100.46161				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	99.84987				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	100.56365				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	100.52980				0.00	0	0
Total FIFC29 SPOT										0.00	0	0
Total For FIFC29										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	101.12203				0.00	0	0
Total FIFC31 SPOT										0.00	0	0
Total For FIFC31										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.26902	100.00000	0.26707				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	0.26902	100.00000	0.26707				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.13655	100.00000	12.04856				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L On 02/08/2023 Spot Bond			100.00000	11.81770	100.00000	11.73202			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.71500	100.01956	9.71500	99.94181			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.40590			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.72797			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	101.52090			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.63119			0.00	0	100,000,000
Total FRB12 SPOT									0.00	0	100,000,000
Total For FRB12									0.00	0	100,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	96.39179			0.00	400,000,000	400,000,000
Total FRB13 SPOT									0.00	400,000,000	400,000,000
Total For FRB13									0.00	400,000,000	400,000,000
FRB14 On 02/06/2026 Spot Bond			10.52000	100.22457	10.52000	101.36835			0.00	0	76,800,000
Total FRB14 SPOT									0.00	0	76,800,000
Total For FRB14									0.00	0	76,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.83312			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	102.35406			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	102.54067			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	10.78031	100.00000	13.37478			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	102.46480			0.00	20,000,000	10,000,000
Total FRB18 SPOT									0.00	20,000,000	10,000,000
Total For FRB18									0.00	20,000,000	10,000,000
FRB19 On 14/04/2021 Spot Bond			11.72000	107.94092	11.72000	107.84019			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	102.40382			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			10.40500	106.45813	10.40500	106.36966			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.04677			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			2.36000	142.27330	2.36000	143.09742			0.00	0	30,000,000
Total FRBI22 SPOT									0.00	0	30,000,000
Total For FRBI22									0.00	0	30,000,000
FRBI23 On 07/12/2023 Spot Bond			2.70000	119.92799	2.70000	285.09157		162,000,000,000.00		60,000,000	40,000,000
Total FRBI23 SPOT								162,000,000,000.00		60,000,000	40,000,000
Total For FRBI23								162,000,000,000.00		60,000,000	40,000,000
FRBI25 On 31/01/2025 Spot Bond			2.56500	114.13266	2.56500	121.20973			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			3.57000	90.94307	3.57000	157.51516			142,800,000,000.00	40,000,000	20,000,000
Total FRBI28 SPOT									142,800,000,000.00	40,000,000	20,000,000
Total For FRBI28									142,800,000,000.00	40,000,000	20,000,000
FRBI33 On 07/12/2033 Spot Bond			3.30000	103.06390	3.30000	207.44858			132,000,000,000.00	40,000,000	40,000,000
Total FRBI33 SPOT									132,000,000,000.00	40,000,000	40,000,000
Total For FRBI33									132,000,000,000.00	40,000,000	40,000,000
FRBI46 On 31/03/2046 Spot Bond			3.79000	92.64082	3.79000	91.76845			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.19200	74.91533	7.19200	74.43878			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.24300	49.00366	9.24300	48.14050			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.49000	47.60898	9.49000	46.70928			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	83.29519	100.00000	82.72727			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	27.40303	100.00000	27.14717			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	39.50871	100.00000	39.22227			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.80199			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	100.30010			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26522			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28723			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.26927	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.26927	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28670			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.27516			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.30679			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28267			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.21636	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0

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 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC128: On 20/09/2017 Spot Bond				100.00000	0.00000	100.29781			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC130: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC131: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC132: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC133: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC134: On 20/09/2017 Spot Bond				100.00000	0.00000	100.35731			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135: On 20/09/2017 Spot Bond				100.00000	0.00000	100.34799			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC137: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC138: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0

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 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	57.15441	100.09221	56.73516				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.26031				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	105.02375				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.28175				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	96.90235	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.28447				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.26329				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.27053				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.34140				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.26651				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	75.12944	13.22500	75.04892				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.25373				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.25400				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.35111				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.20085				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.79500	106.89677	3.79500	110.48029				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.27327				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.27327				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.06199				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.00010				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.27327				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.25978				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.25468				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	101.58813				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.29086				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	104.46880				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.89228				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.32807				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.32780				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.27067				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.27067				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	99.93198			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	99.92870			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	112.60500	10.00000	112.51700			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.28322			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.90707			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.90707			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.40149			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.37356	8.75000	101.30205			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.26629			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	11.25596	100.00000	11.17345			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	10.45212	100.00000	10.37551			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	98.73870			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond			100.00000	14.74903	100.00000	14.64093			0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	100.27858			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	65.26218	100.00000	64.78902			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	101.36551			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	11.60899	100.00000	11.52390			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	44.48789	100.00000	44.16536			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	101.36547			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	44.17523	100.00000	43.85496			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	101.36260			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	101.30363			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	101.47464			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	101.39714			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.17000	137.65447	3.17000	137.52021			0.00	0	0
Total FRC221 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.23279				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.21896				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.21896				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.00953				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.00028				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.28229				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.09708				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.03000	132.00769	4.03000	131.86986				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	100.39190				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	102.41907				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	102.56433				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	106.46763				0.00	0	0
Total FRC237 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	103.24043				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	107.86414				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	108.32322				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				100.00000	0.00000	102.16702				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	101.73006				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				100.00000	0.00000	103.98476				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				100.00000	0.00000	104.65974				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	103.94518				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	103.17267				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	102.79007				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	89.59170				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	105.76684				0.00	0	0
Total FRC249 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC249									0.00	0	0
FRC251 On 19/10/2020 Spot Bond				100.00000	0.00000	85.62320			0.00	240,000,000	120,000,000
Total FRC250 SPOT									0.00	240,000,000	120,000,000
Total For FRC250									0.00	240,000,000	120,000,000
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.48590			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.68588			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.70000	111.44288	3.70000	134.00590			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.75000	104.36849	3.75000	133.67971			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			3.73000	102.58036	3.73000	133.81008			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			4.11000	100.29971	4.11000	139.86342			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.86337			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.25443			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.28393			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.32352			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.31337			0.00	0	0
Total FRC87 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.27688				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.27661				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	102.05294				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	20.03714	100.00000	19.89028				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	55.64745	100.00000	55.23960				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	91.02244	100.00000	90.34653				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	14.16121	100.00000	14.05853				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.29117				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.64671				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	99.75652				0.00	0	300,000,000
Total FRJ19 SPOT										0.00	0	300,000,000
Total For FRJ19										0.00	0	300,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.83834				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.16887				0.00	0	840,000,000
Total FRJ21 SPOT										0.00	0	840,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ21									0.00	0	840,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.12015			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	4.07610	100.00000	4.05262			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	4.07610	100.00000	4.05262			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.17800	85.47503	2.17800	114.83414			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			2.50000	112.09093	2.50000	121.38933			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.67188			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	102.02520	10.38000	101.94001			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	102.02520	10.38000	101.94001			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			2.64000	109.33680	2.64000	118.59429			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			2.74000	223.21149	2.74000	223.00121			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			2.61000	119.29772	2.61000	119.18672			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			2.77000	222.34260	2.77000	222.13259			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	101.89968				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			3.05000	116.95815	3.05000	116.84521				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			2.80500	115.50745	2.80500	115.39817				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			2.80500	115.50745	2.80500	115.39817				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			2.89000	121.28244	2.89000	218.69919				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			2.94000	217.49619	2.94000	217.28779				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			2.58000	106.09406	2.58000	105.99562				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			2.97000	170.99794	2.97000	216.44629				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			3.71500	99.49762	3.71500	99.52248				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			3.27000	103.13922	3.27000	162.20041				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			3.53000	89.58668	3.53000	102.52443				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			3.26000	103.26781	3.26000	162.35932				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	90.34653	100.00000	89.68059				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			3.32000	161.56855	3.32000	161.40854				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			3.48000	202.19510	3.48000	202.73469				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	85.45682				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			3.46000	90.29362	3.46000	103.68895				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			3.71500	86.61445	3.71500	99.52248				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			3.24000	93.38175	3.24000	107.45471				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			3.13000	164.60192	3.13000	164.44145				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			3.25000	208.98739	3.25000	208.78191				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	107.47500				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.26000	162.51947	3.26000	162.35932				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.26000	162.51947	3.26000	162.35932				0.00	0	0
Total FRS143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			3.55000	95.57436	3.55000	157.82263				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			3.35000	114.34706	3.35000	114.23389				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			2.87000	139.68915	2.87000	139.55627				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	85.66800				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			3.61000	157.06150	3.61000	156.90228				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			3.65000	156.45125	3.65000	156.29214				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			3.32000	114.60520	3.32000	114.49204				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			3.62000	156.90867	3.62000	156.74949				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			3.66000	156.29911	3.66000	156.14002				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 08/08/2017 Spot Bond				100.00000	0.00000	101.19993				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS154 On 19/09/2017 Spot Bond				100.00000	0.00000	100.24901				0.00	0	0
Total FRS155 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond			100.00000	44.44444	100.00000	0.00000				0.00	0	0
Total FRS156 SPOT										0.00	0	0
Total For FRS156										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.46000	121.65983	2.46000	289.21412				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			2.35000	122.46360	2.35000	291.12746				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			3.07000	117.31564	3.07000	278.87321				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			2.83000	100.08311	2.83000	139.83035				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.62324				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			2.36000	143.22780	2.36000	143.09742				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	102.13937				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.44353				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			2.48000	118.58758	2.48000	118.47850				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	59.25937	104.97509	58.80583				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	60.53608	101.07593	60.08812				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	56.54823	100.44759	56.13211				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	59.06094	100.76967	58.62508				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			2.26000	125.90346	2.26000	125.78975				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			2.51000	96.53591	2.51000	121.71611				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	99.37568				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			2.54000	96.31684	2.54000	121.43960				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.88439				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			2.55000	121.00690	2.55000	287.65983				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.31504				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.81545				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
FRX17 On 15/09/2017 Spot Bond			8.24000	100.64807	8.24000	100.58075			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			8.40500	107.87851	8.40500	107.80572			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.84000	103.85861	8.84000	103.78540			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			9.09000	98.92907	9.09000	98.85675			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			9.77500	91.21438	9.77500	91.14227			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			9.93000	107.86971	9.93000	107.78405			0.00	0	2,500,000,000
Total FRX24 SPOT									0.00	0	2,500,000,000
Total For FRX24									0.00	0	2,500,000,000
FRX26 On 01/10/2026 Spot Bond			10.30000	95.13039	10.30000	95.05182		412,000,000,000.00		40,000,000	520,000,000
Total FRX26 SPOT								412,000,000,000.00		40,000,000	520,000,000
Total For FRX26								412,000,000,000.00		40,000,000	520,000,000
FRX30 On 31/01/2030 Spot Bond			10.48000	96.48748	10.48000	96.40716		209,600,000,000.00		20,000,000	90,000,000
Total FRX30 SPOT								209,600,000,000.00		20,000,000	90,000,000
Total For FRX30								209,600,000,000.00		20,000,000	90,000,000
FRX31 On 21/02/2031 Spot Bond			10.54000	93.47315	10.54000	93.39492		421,600,000,000.00		40,000,000	305,000,000
Total FRX31 SPOT								421,600,000,000.00		40,000,000	305,000,000
Total For FRX31								421,600,000,000.00		40,000,000	305,000,000
FRX45 On 14/04/2045 Spot Bond			10.70500	79.77468	10.70500	79.70652		0.00		0	0
Total FRX45 SPOT								0.00		0	0
Total For FRX45								0.00		0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.23430			0.00	0	0
Total FS1A4 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.24098				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.69972				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.25978				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.29461				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.90178				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.81231				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.93029				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.96196				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	100.98833				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.10428				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	6.11671	100.00000	6.07237				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	1.02621	100.00000	1.01877				0.00	0	0
Total FS3A4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	33.82939	100.00000	33.58145				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	5.67563	100.00000	5.63403				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	0.95221	100.00000	0.94523				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	10.96158	100.00000	10.85923				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	1.95092	100.00000	1.93271				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.34722	100.00000	0.34398				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.70105	100.00000	2.68147				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.00365	100.00000	2.97560				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	3.00365	100.00000	2.97560				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	3.00365	100.00000	2.97560				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	3.00365	100.00000	2.97560				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	102.02588				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			9.74000	99.67102	9.74000	104.32231				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.85749				0.00	0	0
Total GH31A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.88184				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.89156				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.95469				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.03230				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.08076				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
GPT38 On 29/11/2016 Spot Bond				100.00000	0.00000	100.74526				0.00	0	0
Total GPT38 SPOT										0.00	0	0
Total For GPT38										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	13.41405	100.00000	13.31573				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	40.15293	100.00000	39.85863				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	21.46616	100.00000	21.30883				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	12.24759	100.00000	12.15880				0.00	0	0
Total GRB04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	19.48857	100.00000	19.30462				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	14.75560	100.00000	14.61632				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	2.19347	100.00000	2.17415				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	75.25773	100.00000	74.79508				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	51.23539	100.00000	50.89503				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	35.09559	100.00000	34.78641				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	31.81284	100.00000	31.70700				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	17.54780	100.00000	17.39321				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	14.13904	100.00000	14.09200				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	8.77390	100.00000	8.69660				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	6.28402	100.00000	6.26311				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	4.39974	100.00000	4.36065				0.00	0	0
Total GRB17U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	2.79600	100.00000	2.78670				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	2.19347	100.00000	2.17415				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	101.88665				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.70982				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.80100				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
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.44476				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.99868				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.09551				0.00	0	0
Total GRT08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.97123				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.13549				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.12686				0.00	0	260,000,000
Total GRT11 SPOT										0.00	0	260,000,000
Total For GRT11										0.00	0	260,000,000
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.09815				0.00	0	200,000,000
Total GRT12 SPOT										0.00	0	200,000,000
Total For GRT12										0.00	0	200,000,000
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.38121				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	100.37957				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	217,500,000
Total GRX01U SPOT										0.00	0	217,500,000
Total For GRX01U										0.00	0	217,500,000
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	100.55266				0.00	0	0
Total GSIS04 SPOT										0.00	0	0
Total For GSIS04										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	107.14863				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	102.05479				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	101.92886				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HCH01.On 25/10/2016 Spot Bond			100.00000	96.77735	100.00000	96.03290				0.00	0	0
Total HCH01/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HCH01/JIBAR									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	14.05577	100.00000	13.95387			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.41992			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.43766			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	100.38588			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	102.01743			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	102.03932			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	102.06373			0.00	0	200,000,000
Total HILB07 SPOT									0.00	0	200,000,000
Total For HILB07									0.00	0	200,000,000
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	103.85459			0.00	0	0
Total HILC30 SPOT									0.00	0	0
Total For HILC30									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.38049	100.00000	10.30523			0.00	0	0
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.38049	100.00000	10.30523			0.00	0	0
Total HM1B9U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	11.01176	100.00000	10.93192				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	11.01176	100.00000	10.93192				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.82339	100.00000	11.73767				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.82339	100.00000	11.73767				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.81539	100.00000	12.72248				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.32650			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	112.60500	10.00000	112.51700			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			9.53000	101.32075	9.53000	101.24418			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.09375			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.03584			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	102.19400			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	102.01580			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.68000	105.09356	8.68000	105.02078		45,136,000,000,000.00	5,200,000,000	6,290,000,000	
Total HWAY20 SPOT								15,136,000,000,000.00	5,200,000,000	6,290,000,000	
Total For HWAY20								15,136,000,000,000.00	5,200,000,000	6,290,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.28151	100.00000	15.18082		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			2.35000	122.46360	2.35000	291.12746		0.00	0	12,000,000,000	
Total HWAY23 SPOT								0.00	0	12,000,000,000	
Total For HWAY23								0.00	0	12,000,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.21000	126.25976	2.21000	300.15530		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.53000	102.18313	2.53000	102.08838			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			10.28000	93.24093	10.28000	93.16476			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	10.65106	100.00000	10.58088			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			10.29000	93.00392	10.29000	92.92787			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	10.65104	100.00000	10.58085			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	99.18478	100.00000	100.00000			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	98.38275	100.00000	97.59358			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	88.37772	100.00000	87.74038			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	101.86622			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	100.26913			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	8.89729	100.00000	8.77915		000,000,000,000,000.00	140,000,000,000	70,000,000,000	
Total HWF10U SPOT								10,000,000,000,000.00	140,000,000,000	70,000,000,000	
Total For HWF10U								10,000,000,000,000.00	140,000,000,000	70,000,000,000	
HWY02 On 25/11/2020 Spot Bond			10.00000	112.60500	10.00000	112.51700			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.90000	127.60536	1.90000	127.49396			489,630,000,000.00	257,700,000	30,452,940,100
Total I2025 SPOT									489,630,000,000.00	257,700,000	30,452,940,100
Total For I2025									489,630,000,000.00	257,700,000	30,452,940,100
I2029 On 31/03/2029 Spot Bond			1.96000	99.99916	1.96000	99.91120			27,440,000,000.00	14,000,000	37,200,000,000
Total I2029 SPOT									27,440,000,000.00	14,000,000	37,200,000,000
Total For I2029									27,440,000,000.00	14,000,000	37,200,000,000
I2033 On 28/02/2033 Spot Bond			1.90000	107.39055	1.90000	107.29651			528,390,000,000.00	278,100,000	25,777,867,100
Total I2033 SPOT									528,390,000,000.00	278,100,000	25,777,867,100
Total For I2033									528,390,000,000.00	278,100,000	25,777,867,100
I2038 On 31/01/2038 Spot Bond			1.88000	134.86512	1.88000	134.74758			471,504,000,000.00	250,800,000	160,833,862,300
Total I2038 SPOT									471,504,000,000.00	250,800,000	160,833,862,300
Total For I2038									471,504,000,000.00	250,800,000	160,833,862,300
I2046 On 31/03/2046 Spot Bond			2.02000	131.60926	2.02000	131.49283			482,174,000,000.00	238,700,000	106,115,779,800
Total I2046 SPOT									482,174,000,000.00	238,700,000	106,115,779,800
Total For I2046									482,174,000,000.00	238,700,000	106,115,779,800
I2050 On 31/12/2050 Spot Bond			1.99000	142.80650	1.99000	142.68078			599,786,000,000.00	301,400,000	94,510,265,600
Total I2050 SPOT									599,786,000,000.00	301,400,000	94,510,265,600
Total For I2050									599,786,000,000.00	301,400,000	94,510,265,600
IBL22 On 15/03/2018 Spot Bond			8.40000	102.61685	8.40000	102.54690			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.38189			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			3.65000	100.04940	3.65000	140.07760			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.43000	102.06601	2.43000	142.60533			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.09438			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			8.52000	100.36128	8.52000	100.29254			0.00	0	0
Total IBL39 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL39										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.69332				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	112.60500	10.00000	112.51700				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			9.03500	100.21437	9.03500	100.14181				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			9.46000	95.44165	9.46000	95.36976				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			8.91000	97.85679	8.91000	97.78676				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.01283	7.34000	99.95364				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.45000	100.40614	9.45000	100.33059				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.82456				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			8.81500	100.22503	8.81500	100.15457				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.53288				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.05427				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			8.17000	101.24590	8.17000	101.17992				0.00	0	0
Total IBL58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.77500	102.07126	8.77500	101.99982				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			9.99500	102.61996	9.99500	102.53839				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.91485				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.53673				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.38324				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.47548				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.51434				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.37025				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			3.16000	137.72175	3.16000	137.58754				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.02223				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	32.72217	100.00000	32.48493				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	101.18962				0.00	0	0
Total IBL73 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.04560				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				105.22353	0.00000	100.87696				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.90126				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			10.04500	103.50191	10.04500	103.41924				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			8.60500	104.69622	8.60500	104.62434				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	24.18635	100.00000	24.01101				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	12.59561	100.00000	12.50429				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	101.58172				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.19779				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	18.88341	100.00000	18.70710				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.96211				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.99367				0.00	0	200,000,000
Total IBL86 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL86										0.00	0	200,000,000
IBL87 On 20/05/2019 Spot Bond			8.90500	105.52618	8.90500	105.45125				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			9.46000	106.95616	9.46000	106.87560				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	16.02488	100.00000	15.91930				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	100.92120				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	20.85611	100.00000	20.66138				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	100.69182				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	101.98425				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	100.73220				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	100.61216				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	100.45661				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.22112				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02778	100.00000	0.02760				0.00	0	0
Total IDC01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.59831				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.39096				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.78000	99.00376	9.78000	98.92631				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.83204				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	97.96821				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.48000	98.39000	10.48000	98.30810				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.13533				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.27000	104.38882	11.27000	104.29609				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	100.84232	5.00000	100.80157				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	102.27895	5.00000	102.23756				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	100.20809	4.00000	100.17520				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	101.84559	4.00000	101.81254				0.00	0	0
Total IDCP06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.88000	101.80070	8.88000	101.72823				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			8.17000	106.30856	8.17000	106.26000				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.64350	100.00000	7.58748				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	60.67445	100.00000	60.23456				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	42.77663	100.00000	42.46650				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	3.92237	100.00000	3.90015				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.37709	100.00000	9.30910				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	13.62320	100.00000	13.52444				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	18.67003	100.00000	18.53467				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	10.21256	100.00000	10.14490				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	81.89727	100.00000	81.35966				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	11.47982	100.00000	11.39568				0.00	0	0
Total IN306U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	22.08675	100.00000	21.92486				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	85.46973	100.00000	84.89482				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	61.02522	100.00000	60.60961				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	43.81005	100.00000	43.51169				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	87.80360	100.00000	87.18526				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	12.47986	100.00000	12.38938				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	12.38857	100.00000	12.29777				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	66.39244	100.00000	65.78566				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	15.08780	100.00000	14.94538				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	6.17203	100.00000	6.11377				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN333U On 28/02/2017 Spot Bond			100.00000	79.03941	100.00000	78.07158				0.00	0	0
Total IN333U SPOT										0.00	0	0
Total For IN333U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	12.35613	100.00000	12.19207				0.00	0	0
Total IN334U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN334U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.21999				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.64400				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	100.00862	6.50000	99.94759				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	87.10909				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	112.60500	10.00000	112.51700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.21558				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	99.90193				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.56548				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	102.18950				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	101.61115				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			12.02000	104.28807	12.02000	104.18889				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	112.60500	10.00000	112.51700				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.95826				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			8.45000	104.33171	8.45000	104.26096				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.07770				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	99.93143				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	99.93054				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.86805				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.87875				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.63090				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.27128				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.27869				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.28313				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.19870				0.00	0	0
Total IPF17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.20084			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.20299			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	101.34630			0.00	0	0
Total IPFC11 SPOT									0.00	0	0
Total For IPFC11									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.85000	101.69004	9.85000	101.61036			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			8.85000	100.99244	8.85000	100.92000		177,000,000,000.00		20,000,000	10,000,000
Total IPL6 SPOT								177,000,000,000.00		20,000,000	10,000,000
Total For IPL6								177,000,000,000.00		20,000,000	10,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	50.43958	100.00000	50.10175			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.88635			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	32.59184	100.00000	32.35555			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.09956			0.00	20,000,000	10,000,000
Total IPL8 SPOT									0.00	20,000,000	10,000,000
Total For IPL8									0.00	20,000,000	10,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	10.79349	100.00000	10.71524			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	100.70856			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	100.87485			0.00	0	0
Total IV015 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.67354			0.00	20,000,000	10,000,000
Total IV016 SPOT									0.00	20,000,000	10,000,000
Total For IV016									0.00	20,000,000	10,000,000
IV017 On 31/01/2022 Spot Bond			3.46000	97.04896	3.46000	135.58436		8,096,400,000,000.00	2,340,000,000	2,670,000,000	
Total IV017 SPOT								8,096,400,000,000.00	2,340,000,000	2,670,000,000	
Total For IV017								8,096,400,000,000.00	2,340,000,000	2,670,000,000	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.47613	2.75000	100.45376		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			3.82000	153.88792	3.82000	153.72930		0.00	0	0	
Total IV019 SPOT								0.00	0	0	
Total For IV019								0.00	0	0	
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	99.92397		0.00	0	0	
Total IV022 SPOT								0.00	0	0	
Total For IV022								0.00	0	0	
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	102.19671		0.00	0	0	
Total IV023 SPOT								0.00	0	0	
Total For IV023								0.00	0	0	
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.87832		0.00	0	0	
Total IV024 SPOT								0.00	0	0	
Total For IV024								0.00	0	0	
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	98.49205		0.00	0	0	
Total IV025 SPOT								0.00	0	0	
Total For IV025								0.00	0	0	
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.47105		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			3.90000	108.77852	3.90000	109.61497		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			3.90000	108.68784	3.90000	109.61497		0.00	0	0	
Total IV030A SPOT								0.00	0	0	
Total For IV030A								0.00	0	0	
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.51503		0.00	0	0	
Total IV031 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.05784			0.00	20,000,000	10,000,000
Total IV032 SPOT									0.00	20,000,000	10,000,000
Total For IV032									0.00	20,000,000	10,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.59765			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			11.72000	104.26254	11.72000	104.16579			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	99.78137			0.00	40,000,000	20,000,000
Total IV035 SPOT									0.00	40,000,000	20,000,000
Total For IV035									0.00	40,000,000	20,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	102.23359			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	100.22288			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2027 Spot Bond			100.00000	12.22172	100.00000	11.76586		30,000,000,000,000.00		300,000,000	300,000,000
Total IV039 SPOT								30,000,000,000,000.00		300,000,000	300,000,000
Total For IV039								30,000,000,000,000.00		300,000,000	300,000,000
IV040 On 29/09/2026 Spot Bond			100.00000	0.03061	100.00000	0.03021		520,000,000,000,000.00		45,200,000,000	43,900,000,000
Total IV040 SPOT								520,000,000,000,000.00		45,200,000,000	43,900,000,000
Total For IV040								520,000,000,000,000.00		45,200,000,000	43,900,000,000
IV041 On 29/09/2026 Spot Bond			100.00000	17.25117	100.00000	17.05410		900,000,000,000,000.00		19,000,000,000	19,000,000,000
Total IV041 SPOT								900,000,000,000,000.00		19,000,000,000	19,000,000,000
Total For IV041								900,000,000,000,000.00		19,000,000,000	19,000,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	25.52424	100.00000	25.33919			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			10.56500	110.29373	10.56500	110.20119			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.91558			0.00	0	0
Total IV09 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.92000	152.40267	3.92000	152.24435				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA640 On 06/10/2016 Spot Bond			7.65000	99.93716	7.65000	99.81173				0.00	0	0
Total IVA640 SPOT										0.00	0	0
Total For IVA640										0.00	0	0
IVA641 On 13/10/2016 Spot Bond			7.65000	99.79085	7.65000	99.66578				0.00	0	0
Total IVA641 SPOT										0.00	0	0
Total For IVA641										0.00	0	0
IVA644 On 03/11/2016 Spot Bond			7.75000	99.34609	7.75000	99.22051				0.00	0	0
Total IVA644 SPOT										0.00	0	0
Total For IVA644										0.00	0	0
IVA645 On 10/11/2016 Spot Bond			7.75000	99.19961	7.75000	99.07440				0.00	0	0
Total IVA645 SPOT										0.00	0	0
Total For IVA645										0.00	0	0
IVA646 On 17/11/2016 Spot Bond			7.75000	99.05356	7.75000	98.92872				0.00	0	0
Total IVA646 SPOT										0.00	0	0
Total For IVA646										0.00	0	0
IVA647 On 28/11/2016 Spot Bond			7.85000	98.80995	7.85000	98.68412				0.00	0	0
Total IVA647 SPOT										0.00	0	0
Total For IVA647										0.00	0	0
IVA648 On 01/12/2016 Spot Bond			7.85000	98.74700	7.85000	98.62133				0.00	0	0
Total IVA648 SPOT										0.00	0	0
Total For IVA648										0.00	0	0
IVA649 On 08/12/2016 Spot Bond			7.85000	98.60041	7.85000	98.35014				0.00	0	0
Total IVA649 SPOT										0.00	0	0
Total For IVA649										0.00	0	0
IVA650 On 13/12/2016 Spot Bond			7.85000	98.49598	7.85000	98.20474				0.00	0	0
Total IVA650 SPOT										0.00	0	0
Total For IVA650										0.00	0	0
IVA654 On 05/01/2017 Spot Bond			7.85000	98.01842	7.85000	97.89460				0.00	0	0
Total IVA654 SPOT										0.00	0	0
Total For IVA654										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.60500	10.00000	112.51700				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.73631				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.81346				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	101.99539				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	101.91694				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.10384				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	99.92988				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.60063				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	99.99996				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	94.30601				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			9.37500	101.76407	9.37500	101.68810				0.00	0	0
Total IVC036 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	20.53446	100.00000	20.39916				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	20.27668	100.00000	20.12967				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			9.59000	100.87072	9.59000	100.79372				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.57423				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.08241				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.37278				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.99884				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.64107				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.46214				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.29346				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.10128				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	99.92986				0.00	0	0
Total IVC058 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	101.52486				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	99.92809				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	101.42295				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	100.38635				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	100.46905				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	101.41260				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.87571				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	101.86933				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	101.45157				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	100.98323				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	100.98323				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	102.02440				0.00	0	0
Total IVC081 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	12.49037	100.00000	12.32631				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	101.67718				0.00	0	0
Total IVC083 SPOT										0.00	0	0
Total For IVC083										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	101.14128				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.76305	100.00000	2.74739				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	39.86846	100.00000	39.57626				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	28.63514	100.00000	28.42526				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	3.99247	100.00000	3.96979				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	1.76108	100.00000	1.75107				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	1.72467	100.00000	1.71487				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.75287				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00' On 13/06/2017 Spot Bond				100.00000	0.00000	100.49869				0.00	0	0
Total KAP001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP001										0.00	0	0
KAP00: On 13/06/2019 Spot Bond				100.00000	0.00000	100.44468				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond				100.00000	0.00000	100.62774				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00: On 29/06/2018 Spot Bond				100.00000	0.00000	100.02319				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP00: On 29/06/2021 Spot Bond				100.00000	0.00000	100.02455				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	17.79879	100.00000	19.59823				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	100.79747				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	101.76102				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00: On 05/08/2020 Spot Bond				100.00000	0.00000	101.72988				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			9.03000	129.88929	9.03000	129.79580				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	99.93395				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.61530				0.00	0	0
Total LBK06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.15171			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	100.00574			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	16.61522	100.00000	16.49476			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			10.13000	101.97337	10.13000	101.89125			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	103.32209	9.62000	103.24298			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	101.00992	9.71000	100.93187			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	100.27146			0.00	0	0
Total LBK13 SPOT									0.00	0	0
Total For LBK13									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	39.19245	100.00000	38.90830			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.48076			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			9.06000	99.91854	9.06000	99.84639			0.00	0	3,260,000,000
Total LGL02 SPOT									0.00	0	3,260,000,000
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.30000	97.72480	9.30000	97.65202			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			10.08000	98.35328	10.08000	98.27446			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000

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 LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.49285				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total LGL06 SPOT										0.00	0	0
Total For LGL06										0.00	0	0
LGL07 On 04/10/2022 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.62490				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.62651				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			13.10500	105.48848	13.10500	105.37938				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			14.03000	106.13784	14.03000	106.02057				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	100.46105				0.00	0	0
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.20190				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.97248				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.02521				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.08843				0.00	0	0
Total LRFC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFC1										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	101.14454				0.00	0	0
Total MAQ077 SPOT										0.00	0	0
Total For MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.40064				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	101.32502				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	97.57215				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ08 On 29/09/2016 Spot Bond				100.00000	0.00000	100.00000				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	99.43758				0.00	0	0
Total MAQ086 SPOT										0.00	0	0
Total For MAQ086										0.00	0	0
MAQ08 On 12/12/2016 Spot Bond				100.00000	0.00000	98.48659				0.00	0	0
Total MAQ087 SPOT										0.00	0	0
Total For MAQ087										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.67573				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.67958				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	103.23479				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	103.42895				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0I On 31/08/2019 Spot Bond				100.00000	0.00000	100.62170				0.00	0	0
Total MAQ0I1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ01									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.00012			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.19557			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.19913			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.74818			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.23604			0.00	0	122,000,000
Total MBF042 SPOT									0.00	0	122,000,000
Total For MBF042									0.00	0	122,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.89351			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.12975			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.29991			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	100.38461			0.00	0	0
Total MBF048 SPOT									0.00	0	0
Total For MBF048									0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.28629			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	101.02059			0.00	0	0
Total MBF050 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF050									0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.07777			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	24.28219	100.00000	24.05546			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05 On 28/09/2017 Spot Bond			100.00000	50.13683	100.00000	49.47112		330,000,000,000,000.00	23,300,000,000	63,200,000,000	
Total MBF052 SPOT								10,000,000,000,000.00	23,300,000,000	63,200,000,000	
Total For MBF052								10,000,000,000,000.00	23,300,000,000	63,200,000,000	
MBF05 On 28/09/2019 Spot Bond			100.00000	17.14603	100.00000	16.91837		790,000,000,000,000.00	67,900,000,000	140,000,000,000	
Total MBF053 SPOT								10,000,000,000,000.00	67,900,000,000	140,000,000,000	
Total For MBF053								10,000,000,000,000.00	67,900,000,000	140,000,000,000	
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.00000			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	97.65667	2.30000	104.10776			0.00	0	0
Total MBLSA2 SPOT								0.00	0	0	
Total For MBLSA2								0.00	0	0	
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	99.49577			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	100.16608			0.00	0	0
Total MBLSA4 SPOT								0.00	0	0	
Total For MBLSA4								0.00	0	0	
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	100.44224			0.00	0	0
Total MBP035 SPOT								0.00	0	0	
Total For MBP035								0.00	0	0	
MBP29 On 23/09/2017 Spot Bond			100.00000	65.16572	100.00000	66.44965			0.00	0	0
Total MBP29U SPOT								0.00	0	0	
Total For MBP29U								0.00	0	0	
MBP30 On 24/10/2017 Spot Bond			100.00000	44.65637	100.00000	44.33261			0.00	0	0
Total MBP30U SPOT								0.00	0	0	
Total For MBP30U								0.00	0	0	
MBP31 On 24/10/2017 Spot Bond			100.00000	44.72825	100.00000	44.40398			0.00	0	0
Total MBP31U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	42.92148	100.00000	42.61030			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	89.10412	100.00000	88.46154			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.48862			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			9.00500	104.25666	9.00500	104.18141			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	106.52411	8.00000	106.45564			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.05500	103.82161	9.05500	103.74627			0.00	0	93,100,000
Total MBSA02 SPOT									0.00	0	93,100,000
Total For MBSA02									0.00	0	93,100,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	104.14343	8.91000	104.06905			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	99.87812			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	102.10836			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	102.18783			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			8.33500	99.95435	8.33500	99.88595			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			9.02500	102.88858	9.02500	102.81458			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			9.84500	103.08264	9.84500	103.00192			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.23965			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			9.83000	101.35229	9.83000	101.34987			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			9.26000	102.68195	9.26000	102.60579			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	100.51151			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			9.72000	102.53796	9.72000	101.57942			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.16937			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			11.68000	98.98564	11.68000	99.40908			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			11.02500	101.37339	11.02500	100.71847			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	84.29561	100.00000	83.71560			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			8.96000	102.58039	8.96000	102.50672			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			9.02500	103.04144	9.02500	102.96731		180,500,000,000.00		20,000,000	10,000,000
Total MTN04 SPOT								180,500,000,000.00		20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN04										180,500,000,000.00	20,000,000	10,000,000
MTN05 On 28/09/2016 Spot Bond			100.00000	98.64865	100.00000	99.45504				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	74.46683	100.00000	74.05158				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	83.73086	100.00000	83.16891				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	20.03178	100.00000	19.84474				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	25.96468	100.00000	25.79266				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	9.92207	100.89771	9.84956				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	10.03154	100.61875	9.95841				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	100.24368				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.24637				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.27560				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.26472				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.08618	100.00000	11.00491				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	11.85859	100.00000	11.77168				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			10.09000	94.84079	10.09000	94.76471				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			9.61000	102.44245	9.61000	102.36366				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			9.94500	108.98017	9.94500	102.17430				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			10.43000	109.27056	10.43000	102.16921				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			9.31500	101.74617	9.31500	101.67068			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.73000	99.11212	9.73000	99.03411			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.35514	9.38000	100.27893			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.69500	100.55102	9.69500	100.47215			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13/ On 21/02/2017 Spot Bond				100.00000	0.00000	101.14734			0.00	0	5,000,000
Total NBK13B SPOT									0.00	0	5,000,000
Total For NBK13B									0.00	0	5,000,000
NBK14/ On 25/06/2021 Spot Bond			9.53000	101.60311	9.53000	101.53739			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			9.77000	97.23181	9.77000	97.15622			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15/ On 27/08/2017 Spot Bond				100.00000	0.00000	101.21598			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			10.64000	94.77253	10.64000	94.69247		212,800,000,000.00	20,000,000	870,000,000	
Total NBK16A SPOT								212,800,000,000.00	20,000,000	870,000,000	
Total For NBK16A								212,800,000,000.00	20,000,000	870,000,000	
NBK17/ On 22/04/2026 Spot Bond			10.81000	99.40089	10.81000	99.31515		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	
NBK17/ On 28/11/2016 Spot Bond				100.00000	0.00000	100.73650		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			9.46000	102.50686	9.46000	102.42923		0.00	0	0	
Total NBK18A SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.10615			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19J On 01/06/2022 Spot Bond			9.92000	102.04944	9.92000	101.96849			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	99.93390			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20J On 01/06/2026 Spot Bond			10.53000	102.46541	10.53000	102.37926		210,600,000,000.00		20,000,000	10,000,000
Total NBK20A SPOT								210,600,000,000.00		20,000,000	10,000,000
Total For NBK20A								210,600,000,000.00		20,000,000	10,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.00869			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21J On 21/07/2027 Spot Bond			11.08000	99.30919	11.08000	99.22193		221,600,000,000.00		20,000,000	10,000,000
Total NBK21A SPOT								221,600,000,000.00		20,000,000	10,000,000
Total For NBK21A								221,600,000,000.00		20,000,000	10,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.11553			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22J On 19/11/2022 Spot Bond			9.14000	108.01818	9.14000	107.93950			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.07204			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23J On 19/11/2025 Spot Bond			10.73000	103.69333	10.73000	103.60501			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.05038			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24J On 19/11/2027 Spot Bond			10.98000	103.75791	10.98000	103.66754			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.23252			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.93500	104.70042	9.93500	104.61769			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	101.21054			0.00	20,000,000	10,000,000
Total NBK25B SPOT									0.00	20,000,000	10,000,000
Total For NBK25B									0.00	20,000,000	10,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	15.15524	100.00000	15.05538			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.82385			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.62000	107.54296	10.62000	107.45228			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.71552			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.94500	108.63468	9.94500	101.89556			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	101.03419			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.43000	109.18256	10.43000	102.09708			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	101.02653			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.08846			0.00	0	0
Total NBK30B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.11234				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.85653				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	101.41846				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.29362				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.32125				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	101.35561				0.00	20,000,000	10,000,000
Total NBK36B SPOT										0.00	20,000,000	10,000,000
Total For NBK36B										0.00	20,000,000	10,000,000
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	101.42756				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	101.48359				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			8.91500	107.00863	8.91500	106.93131				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	20.22801	100.00000	20.09253				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			11.20500	42.44777	11.20500	42.41084				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	101.55576				0.00	0	0
Total NBK40B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK40B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.91146				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.17617				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.24837				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.05405				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.48164				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.25973				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	9.02458	100.00000	8.95844				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.02458	100.00000	8.95844				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			10.37500	101.82975	10.37500	101.74442				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.25838				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			10.41000	100.77609	10.41000	100.69137				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.25973				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.23777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.23784				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.26177				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.26445				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.69882				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	99.76882				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.16032				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	99.76886				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.86490				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.92171				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.57500	99.42724	10.57500	104.82607				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	100.21968				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	102.16809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.05855				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	99.91618				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			11.38000	99.77460	11.38000	102.48398				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	99.88003				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	116.12067	9.44500	116.03334				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	101.49936				0.00	20,000,000	10,000,000
Total NEDT1A SPOT										0.00	20,000,000	10,000,000
Total For NEDT1A										0.00	20,000,000	10,000,000
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	100.28027				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.60500	10.00000	112.51700				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	105.23671	13.50000	105.12408				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	100.63405				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			2.36000	184.04206	2.36000	183.87419				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.76000	104.87990	2.76000	119.43333				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	202.97143	3.45000	202.78748				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.15000	116.08041	3.15000	115.96740				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			3.41000	160.26685	3.41000	159.99434				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			3.48000	159.57372	3.48000	158.90423				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.88000	103.27055	8.88000	103.19743				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	84.78883	100.00000	65.43952				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			9.51000	103.99878	9.51000	103.91912				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.91404				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.89821				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	101.08097				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.93764				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.88240				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.71000	104.01120	9.71000	103.92988				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.92988				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.91933				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.98991				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			9.91000	104.02368	9.91000	103.94069				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.94043				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.94572				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.03522				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.14048				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.96154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	101.07068				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			8.83000	110.74505	8.83000	110.66664				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			9.65500	116.89610	9.65500	116.80628				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			2.25500	183.78324	2.25500	183.61732				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			11.35000	110.00490	11.35000	109.90540				0.00	0	2,540,000,000
Total NRA028 SPOT										0.00	0	2,540,000,000
Total For NRA028										0.00	0	2,540,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	16.16368	100.00000	16.05659				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.28110				0.00	500,000,000	500,000,000
Total NTC16 SPOT										0.00	500,000,000	500,000,000
Total For NTC16										0.00	500,000,000	500,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.72778				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.68203				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.64982				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.89302				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.09109				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13L On 28/05/2020 Spot Bond			100.00000	19.76379	100.00000	19.62051				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.98487				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			10.03000	101.17094	10.03000	101.09026				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	100.44067				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			10.25000	97.64020	10.25000	98.88866				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.87500	98.14817	10.87500	98.06207				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 19/03/2025 Spot Bond			11.63000	96.83883	11.63000	96.74816		2,326,000,000,000.00		200,000,000	1,060,000,000	
Total OML07 SPOT								2,326,000,000,000.00		200,000,000	1,060,000,000	
Total For OML07								2,326,000,000,000.00		200,000,000	1,060,000,000	
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.39478				0.00	20,000,000	10,000,000
Total OML08 SPOT										0.00	20,000,000	10,000,000
Total For OML08										0.00	20,000,000	10,000,000
OML09 On 14/09/2022 Spot Bond			10.86500	100.70909	10.86500	100.62083				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			11.53000	99.59233	11.53000	99.49985				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	112.60500	10.00000	112.51700				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	100.55892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	101.31967				0.00	0	0
Total PMM26 SPOT										0.00	0	0
Total For PMM26										0.00	0	0
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	100.79082				0.00	0	0
Total PMM27 SPOT										0.00	0	0
Total For PMM27										0.00	0	0
PMM28 On 02/03/2017 Spot Bond				100.00000	0.00000	100.63207				0.00	0	0
Total PMM28 SPOT										0.00	0	0
Total For PMM28										0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	100.67405				0.00	0	0
Total PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	100.55571				0.00	0	0
Total PMM30 SPOT										0.00	0	0
Total For PMM30										0.00	0	0
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	95.09630				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC002 On 31/10/2019 Spot Bond				100.00000	0.00000	101.27760				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC003 On 30/06/2021 Spot Bond			10.01500	102.67750	10.01500	102.61939				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
PRE1A2 On 27/01/2028 Spot Bond				100.00000	0.00000	101.55949				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.59484				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.74679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.78211			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.62000	115.55698	8.63000	115.40441		158,566,482,680,000.00	1,642,525,114,000	1,819,402,220,700	
Total R186 SPOT								158,566,482,680,000.00	1,642,525,114,000	1,819,402,220,700	
Total For R186								158,566,482,680,000.00	1,642,525,114,000	1,819,402,220,700	
R197 On 07/12/2023 Spot Bond			1.85000	300.27891	1.85000	300.01770		4,939,685,000,000.00	2,670,100,000	18,272,680,800	
Total R197 SPOT								4,939,685,000,000.00	2,670,100,000	18,272,680,800	
Total For R197								4,939,685,000,000.00	2,670,100,000	18,272,680,800	
R202 On 07/12/2033 Spot Bond			1.94000	247.98135	1.94000	247.76382		10,272,688,000,000.00	5,295,200,000	250,359,660,700	
Total R202 SPOT								10,272,688,000,000.00	5,295,200,000	250,359,660,700	
Total For R202								10,272,688,000,000.00	5,295,200,000	250,359,660,700	
R2023 On 28/02/2023 Spot Bond			8.28500	98.07542	8.29500	97.96126		756,200,163,739,000.00	91,273,405,400	572,866,393,800	
Total R2023 SPOT								756,200,163,739,000.00	91,273,405,400	572,866,393,800	
Total For R2023								756,200,163,739,000.00	91,273,405,400	572,866,393,800	
R203 On 15/09/2017 Spot Bond			7.39000	101.17901	7.40000	101.10902		346,048,614,000,000.00	317,462,600,000	803,933,326,500	
Total R203 SPOT								346,048,614,000,000.00	317,462,600,000	803,933,326,500	
Total For R203								346,048,614,000,000.00	317,462,600,000	803,933,326,500	
R2030 On 31/01/2030 Spot Bond			9.00000	93.69796	9.00000	93.63074		598,177,229,200,000.00	288,686,358,800	891,198,519,600	
Total R2030 SPOT								598,177,229,200,000.00	288,686,358,800	891,198,519,600	
Total For R2030								598,177,229,200,000.00	288,686,358,800	891,198,519,600	
R2032 On 31/03/2032 Spot Bond			9.11000	93.00105	9.11000	92.93279		483,659,924,946,000.00	272,630,068,600	254,474,224,000	
Total R2032 SPOT								483,659,924,946,000.00	272,630,068,600	254,474,224,000	
Total For R2032								483,659,924,946,000.00	272,630,068,600	254,474,224,000	
R2035 On 28/02/2035 Spot Bond			9.21500	97.80721	9.21500	97.73421		572,127,432,197,000.00	170,605,255,800	466,173,204,500	
Total R2035 SPOT								572,127,432,197,000.00	170,605,255,800	466,173,204,500	
Total For R2035								572,127,432,197,000.00	170,605,255,800	466,173,204,500	
R2037 On 31/01/2037 Spot Bond			9.27500	94.42395	9.27500	94.35419		669,312,700,830,000.00	395,613,229,200	829,783,310,000	
Total R2037 SPOT								669,312,700,830,000.00	395,613,229,200	829,783,310,000	
Total For R2037								669,312,700,830,000.00	395,613,229,200	829,783,310,000	
R204 On 21/12/2018 Spot Bond			7.59500	103.06682	7.60500	102.98362		322,629,227,795,000.00	42,479,161,000	454,652,012,000	
Total R204 SPOT								322,629,227,795,000.00	42,479,161,000	454,652,012,000	
Total For R204								322,629,227,795,000.00	42,479,161,000	454,652,012,000	
R2040 On 31/01/2040 Spot Bond			9.32000	98.51868	9.32000	98.44554		026,000,021,344,000.00	110,085,839,200	452,828,917,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2040 SPOT									26,000,021,344,000.00	110,085,839,200	452,828,917,400
Total For R2040									26,000,021,344,000.00	110,085,839,200	452,828,917,400
R2044 On 31/01/2044 Spot Bond			9.34000	95.70364	9.34000	95.63244			838,111,603,984,000.00	196,799,957,600	600,117,395,000
Total R2044 SPOT									38,111,603,984,000.00	196,799,957,600	600,117,395,000
Total For R2044									38,111,603,984,000.00	196,799,957,600	600,117,395,000
R2048 On 28/02/2048 Spot Bond			9.30500	95.16109	9.30500	95.08939			645,574,143,965,500.00	606,724,787,100	221,415,149,800
Total R2048 SPOT									15,574,143,965,500.00	606,724,787,100	221,415,149,800
Total For R2048									15,574,143,965,500.00	606,724,787,100	221,415,149,800
R207 On 15/01/2020 Spot Bond			7.82000	99.93644	7.83000	99.84570			501,028,149,912,000.00	319,824,571,600	502,498,102,200
Total R207 SPOT									11,028,149,912,000.00	319,824,571,600	502,498,102,200
Total For R207									11,028,149,912,000.00	319,824,571,600	502,498,102,200
R208 On 31/03/2021 Spot Bond			8.00500	95.39655	8.02000	95.28072			435,354,345,731,000.00	179,307,226,200	753,178,343,600
Total R208 SPOT									15,354,345,731,000.00	179,307,226,200	753,178,343,600
Total For R208									15,354,345,731,000.00	179,307,226,200	753,178,343,600
R209 On 31/03/2036 Spot Bond			9.17000	73.75403	9.17000	73.69955			639,590,269,861,000.00	396,901,883,300	1,007,036,608,000
Total R209 SPOT									19,590,269,861,000.00	396,901,883,300	1,007,036,608,000
Total For R209									19,590,269,861,000.00	396,901,883,300	1,007,036,608,000
R210 On 31/03/2028 Spot Bond			1.92000	185.52009	1.92000	185.35749			1,574,208,000,000.00	819,900,000	147,483,729,000
Total R210 SPOT									1,574,208,000,000.00	819,900,000	147,483,729,000
Total For R210									1,574,208,000,000.00	819,900,000	147,483,729,000
R211 On 31/01/2017 Spot Bond			2.25000	140.86061	2.25000	140.73348			0.00	0	29,465,514,600
Total R211 SPOT									0.00	0	29,465,514,600
Total For R211									0.00	0	29,465,514,600
R212 On 31/01/2022 Spot Bond			1.86000	146.79713	1.86000	146.66943			456,630,000,000.00	245,500,000	171,582,527,000
Total R212 SPOT									456,630,000,000.00	245,500,000	171,582,527,000
Total For R212									456,630,000,000.00	245,500,000	171,582,527,000
R213 On 28/02/2031 Spot Bond			9.01500	84.54874	9.02000	84.45167			287,360,498,701,500.00	364,654,520,100	774,404,905,300
Total R213 SPOT									17,360,498,701,500.00	364,654,520,100	774,404,905,300
Total For R213									17,360,498,701,500.00	364,654,520,100	774,404,905,300
R214 On 28/02/2041 Spot Bond			9.25500	74.08494	9.25500	74.02942			609,835,948,894,000.00	281,991,998,800	797,629,298,400
Total R214 SPOT									19,835,948,894,000.00	281,991,998,800	797,629,298,400
Total For R214									19,835,948,894,000.00	281,991,998,800	797,629,298,400
R330C On 21/12/2016 Spot Bond			7.18000	98.46975	7.18000	98.41256			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R337C On 21/06/2020 Spot Bond			8.54000	73.29006	8.54000	73.23984			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	46.23382	9.05000	46.20029				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.60239				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.62567				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	98.83184	100.00000	98.06173				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	98.83184	100.00000	98.06173				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	101.17025				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	63.84449	100.00000	63.38162				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	60.82179	100.00000	60.38083				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	84.82796	100.00000	84.25220				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	86.02009	100.00000	85.42820				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	38.90462	100.00000	38.62256				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RCSC3 On 18/10/2016 Spot Bond			100.00000	100.63915	100.00000	99.85084				0.00	0	0
Total RCSC3U SPOT										0.00	0	0
Total For RCSC3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF01 On 04/09/2017 Spot Bond			100.00000	64.71504	100.00000	64.19911				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	9.75966	100.00000	9.67510				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	29.53607	100.00000	29.30060				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	21.23208	100.00000	21.06281				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	12.96419	100.00000	12.86083				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.44962				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.03815				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	100.80562				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.20640				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	22.06777	100.00000	21.90602				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond			100.00000	18.41097	100.00000	8.67003				0.00	0	70,000,000,000
Total RDFB07 SPOT										0.00	0	70,000,000,000
Total For RDFB07										0.00	0	70,000,000,000
RDFB0 On 30/09/2021 Spot Bond			100.00000	12.14814	100.00000	1.00226				0.00	0	25,000,000,000
Total RDFB08 SPOT										0.00	0	25,000,000,000
Total For RDFB08										0.00	0	25,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	99.89302			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	100.65341			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.16619			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	102.76164			0.00	0	0
Total RDFC31 SPOT									0.00	0	0
Total For RDFC31									0.00	0	0
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	100.61641			0.00	0	0
Total RDFC32 SPOT									0.00	0	0
Total For RDFC32									0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	100.66478			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	101.52610			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	100.97865			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	31.30290	100.00000	31.07594			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	101.00953			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	100.93027			0.00	0	0
Total REBC03 SPOT									0.00	0	0
Total For REBC03									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0

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 05/07/2018 Spot Bond				100.00000	0.00000	102.83070			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	102.91684			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	103.50961			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	40.86920	100.00000	40.56965			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	21.62816	100.00000	21.46964			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	13.78315	100.00000	13.68213			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	10.65618	100.00000	10.57808			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	101.57119			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.40340			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.77415			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.82494			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.58355			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.91757				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	101.92556				0.00	0	0
Total RES33 SPOT										0.00	0	0
Total For RES33										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	100.90996				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	100.92162				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										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	93.87970				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	86.21700				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	103.40054	12.35000	103.29957				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	19.69089	100.00000	19.54812				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	22.73909	100.00000	22.57243				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	98.91599	100.00000	98.11828				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	16.96812	100.00000	16.84510				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP09I On 21/11/2016 Spot Bond			100.00000	90.35557	100.00000	89.70553			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	106.61281			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	53.45506			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			9.55500	105.98696	9.55500	105.90590			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			10.03500	100.31787	10.03500	100.23739			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			10.73000	99.93242	10.73000	99.84684			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			8.05000	104.21482	8.05000	104.14668			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	112.60500	10.00000	112.51700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.08542			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			9.50000	103.42031	9.50000	103.34167			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.88235			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	99.79210			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.71453			0.00	20,000,000	10,000,000
Total SBK17 SPOT									0.00	20,000,000	10,000,000
Total For SBK17									0.00	20,000,000	10,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.04805			0.00	20,000,000	10,000,000
Total SBK18 SPOT									0.00	20,000,000	10,000,000
Total For SBK18									0.00	20,000,000	10,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.76482			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.90913			0.00	40,000,000	20,000,000
Total SBK20 SPOT									0.00	40,000,000	20,000,000
Total For SBK20									0.00	40,000,000	20,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.60059			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.11128			0.00	20,000,000	10,000,000
Total SBK22 SPOT									0.00	20,000,000	10,000,000
Total For SBK22									0.00	20,000,000	10,000,000
SBK23 On 28/05/2022 Spot Bond			11.89500	102.63479	11.89500	102.53815		237,900,000,000.00		20,000,000	1,890,000,000
Total SBK23 SPOT								237,900,000,000.00		20,000,000	1,890,000,000
Total For SBK23								237,900,000,000.00		20,000,000	1,890,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.66347			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	12.98392	100.00000	12.88979			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	102.12744			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			11.76000	107.06222	11.76000	106.96200			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			9.20500	98.72560	9.20500	102.84249			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			8.80000	99.91120	8.80000	99.83992				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.61975				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	99.92953				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			8.41000	100.71253	8.41000	100.64380				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.55766				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	101.20764				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			9.45500	105.51856	9.45500	105.43869				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			10.26000	102.56325	10.26000	102.47963				0.00	0	60,000,000
Total SBS20 SPOT										0.00	0	60,000,000
Total For SBS20										0.00	0	60,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.32791				0.00	0	53,000,000
Total SBS21 SPOT										0.00	0	53,000,000
Total For SBS21										0.00	0	53,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.07592				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.38896				0.00	0	800,000,000
Total SBS24 SPOT										0.00	0	800,000,000
Total For SBS24										0.00	0	800,000,000
SBS25 On 24/05/2019 Spot Bond			8.75500	103.42836	8.75500	103.35614				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS26l On 28/02/2017 Spot Bond			100.00000	71.15010	100.00000	70.73643				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			10.19500	100.85688	10.19500	100.77515				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.60232				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.76500	102.48453	8.76500	102.41249				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			10.46000	89.37393	10.46000	89.29968				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.64957				0.00	0	300,000,000
Total SBS30 SPOT										0.00	0	300,000,000
Total For SBS30										0.00	0	300,000,000
SBS31 On 27/06/2027 Spot Bond			10.37000	99.26455	10.37000	99.18232				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	100.38853				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.26529				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			10.43000	98.62586	10.43000	98.54279				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.75069				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.45143				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS37 On 29/01/2020 Spot Bond			8.98000	98.57870	8.98000	98.50814			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			10.10000	96.00953	10.10000	95.93245			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.47000	96.31840	10.47000	96.23830		209,400,000,000.00		20,000,000	130,000,000
Total SBS39 SPOT								209,400,000,000.00		20,000,000	130,000,000
Total For SBS39								209,400,000,000.00		20,000,000	130,000,000
SBS4 On 16/11/2021 Spot Bond			9.79000	98.54937	9.79000	98.47262			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.44680			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			9.57500	105.72621	9.57500	105.64562			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			10.11000	107.24854	10.11000	107.16235			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			10.28000	107.73872	10.28000	107.65071			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.24385			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.64963			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			9.56500	106.47990	9.56500	106.39882			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.64747			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			3.15000	116.75983	3.15000	277.55018			0.00	0	20,000,000
Total SBSI11 SPOT									0.00	0	20,000,000
Total For SBSI11									0.00	0	20,000,000
SBSI12 On 31/01/2017 Spot Bond			3.20000	139.09026	3.20000	140.28774			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	105.77743	100.00000	105.05155			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	105.77743	100.00000	105.05155			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			3.49000	201.93711	3.49000	202.47670			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	58.22973	100.00000	57.80294			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	99.66418			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	99.66429			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	83.33333	100.00000	82.76644			0.00	0	0
Total SHF01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				181.67039	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			3.90000	124.89860	3.90000	139.96112			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.00862	6.50000	99.94759			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	100.58678			0.00	1,000,000,000	500,000,000
Total SHS01 SPOT									0.00	1,000,000,000	500,000,000
Total For SHS01									0.00	1,000,000,000	500,000,000
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	100.68512			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.90000	102.16646	8.90000	102.09357			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	102.27171	8.75000	102.19995			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0
Total For SHS05/R203									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.32389			0.00	34,400,000	8,600,000
Total SHS06 SPOT									0.00	34,400,000	8,600,000
Total For SHS06									0.00	34,400,000	8,600,000
SHS11L On 19/11/2016 Spot Bond			100.00000	88.59223	100.00000	87.95181			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	112.60500	10.00000	112.51700			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.44952			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.27420			0.00	0	0
Total SHS14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS14										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	88.06272	100.00000	87.44256				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.00000	101.65314	9.00000	101.57900				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.41628				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.02305				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.02376				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			9.92000	102.27320	9.92000	102.19208				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.02376				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	102.56734				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	22.05697	100.00000	21.89530				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			9.36000	100.03211	9.36000	99.95754				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	0.00000	101.21578				0.00	0	0
Total SLI4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.39614			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.40632			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.41276			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.41669			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.44643			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	100.45484			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.80000	99.91120	8.80000	99.83992		13,235,200,000,000.00	1,504,000,000	4,522,000,000	
Total SNT01 SPOT								13,235,200,000,000.00	1,504,000,000	4,522,000,000	
Total For SNT01								13,235,200,000,000.00	1,504,000,000	4,522,000,000	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	102.15909			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			10.99500	49.74034	10.99500	109.03508			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	100.76827			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.12121			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.93032			0.00	0	0
Total SPDA5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.95142				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.93894				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	100.96706				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.75548				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	101.55334				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	100.56393				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.83483				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			9.75000	98.78370	9.75000	98.70665				0.00	0	4,000,000,000
Total SSA06 SPOT										0.00	0	4,000,000,000
Total For SSA06										0.00	0	4,000,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.75501				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.10291				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	101.70987				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			9.59000	89.88348	9.59000	89.81411				0.00	0	0
Total SSN004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.59000	89.88348	9.59000	89.81411				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			9.25000	96.00291	9.25000	95.93217				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.28308				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			8.28000	100.37589	8.28000	100.30842			20,700,000,000,000.00	2,500,000,000	2,500,000,000	
Total SSN009 SPOT									20,700,000,000,000.00	2,500,000,000	2,500,000,000	
Total For SSN009									20,700,000,000,000.00	2,500,000,000	2,500,000,000	
SSN01: On 31/01/2025 Spot Bond			2.78000	118.91196	2.78000	119.25277			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	99.09462	9.61500	99.01838			0.00	0	0	
Total SSN012 SPOT									0.00	0	0	
Total For SSN012									0.00	0	0	
SSN01: On 26/08/2018 Spot Bond			8.50000	100.77809	8.50000	100.80316			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			10.65000	102.02967	10.65000	101.94293			0.00	0	0	
Total SSN017 SPOT									0.00	0	0	
Total For SSN017									0.00	0	0	
SSN02: On 28/02/2031 Spot Bond			10.89000	72.65468	10.89000	72.59085			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	101.78033			0.00	0	0	
Total SSN024 SPOT									0.00	0	0	
Total For SSN024									0.00	0	0	
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.77591			0.00	0	0	
Total SSN026 SPOT									0.00	0	0	
Total For SSN026									0.00	0	0	
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.10133			0.00	0	0	
Total SSN027 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	95.68223				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.67627				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	100.93739				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.27636				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	100.72887				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.13949				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	101.74044				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	100.79621				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	103.47957	9.55000	101.68721				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN03: On 16/08/2019 Spot Bond				100.00000	0.00000	101.08008				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SY1312: On 19/10/2016 Spot Bond				100.00000	0.00000	99.60107				0.00	0	0
Total SY1312 SPOT										0.00	0	0
Total For SY1312										0.00	0	0
SY1314: On 03/11/2016 Spot Bond				100.00000	0.00000	99.28209				0.00	0	0
Total SY1314 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1314										0.00	0	0
SY131E On 16/11/2016 Spot Bond				100.00000	0.00000	99.01009				0.00	0	0
Total SY1315 SPOT										0.00	0	0
Total For SY1315										0.00	0	0
SY131E On 28/11/2016 Spot Bond				100.00000	0.00000	98.66154				0.00	0	0
Total SY1316 SPOT										0.00	0	0
Total For SY1316										0.00	0	0
SY131E On 09/12/2016 Spot Bond				100.00000	0.00000	87.03872				0.00	0	0
Total SY1318 SPOT										0.00	0	0
Total For SY1318										0.00	0	0
SY131E On 19/10/2016 Spot Bond				100.00000	0.00000	99.60775				0.00	0	0
Total SY1319 SPOT										0.00	0	0
Total For SY1319										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.58000	96.62820	9.58000	96.55371				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	100.94614				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.98308				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.48000	96.55851	9.48000	99.84860				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	100.94103				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.97956				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			9.38000	105.78119	9.38000	104.47188				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.90454				0.00	0	0
Total T13A13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.94103				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.97747				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			9.48000	103.82829	9.48000	103.74992				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	100.96726				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	100.99354				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.43000	102.10691	9.43000	102.03025				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	100.54162				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.23536				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.79573				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	99.86651				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	99.86338				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	101.02880				0.00	0	0
Total TFS137 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS137										0.00	0	0
TFS13E On 28/04/2017 Spot Bond				100.00000	0.00000	101.47688				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS13E On 27/05/2019 Spot Bond				100.00000	0.00000	100.78522				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
TFS14C On 28/10/2016 Spot Bond				100.00000	0.00000	101.37644				0.00	0	0
Total TFS140 SPOT										0.00	0	0
Total For TFS140										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.96898				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	101.62007	7.83000	101.55646				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.80436				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	94.42319	7.39000	101.46994				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.80436				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	94.58904	7.16000	101.42467				0.00	0	0
Total TH10A9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.90327				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.89520				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	102.08893				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	102.06270				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	102.85493				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	102.76429				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A On 18/07/2041 Spot Bond				100.00000	0.00000	101.75186				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A On 18/07/2041 Spot Bond				100.00000	0.00000	101.81647				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A On 18/07/2018 Spot Bond			8.73000	101.80399	8.73000	101.73310				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A On 18/07/2041 Spot Bond				100.00000	0.00000	101.58105				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A On 18/07/2041 Spot Bond				100.00000	0.00000	101.80435				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A On 18/07/2041 Spot Bond			9.60500	88.50887	9.60500	99.35425				0.00	0	0
Total TH11A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.47009				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.80435				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	101.90730				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.88510				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.87703				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	102.08488				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	102.07681				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	102.00619				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.71389				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	102.72195				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	102.68166				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.93559				0.00	0	0
Total TH12A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.96197				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.43000	102.34861	9.43000	100.33400				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.94614				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.98308				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.34000	98.99847	9.34000	98.92482				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.94086				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.98308				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.45000	89.23461	9.45000	98.06049				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.03054				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	101.03054				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.03054				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.03054				0.00	0	0
Total TH12B4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.11484				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.11484				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.11484				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.00000	0.00000	101.11379				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	101.45639				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	101.45639				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	101.59786				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	101.45010				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.92187				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.94509				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	100.98300				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			9.58000	100.29228	9.58000	100.16626				0.00	0	0
Total TH13A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	100.92292				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	100.94615				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	100.43962				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.47000	103.40804	9.47000	101.53872				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	100.90454				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				100.00000	0.00000	101.03044				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.03149				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.03467				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.01389				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				100.00000	0.00000	101.02728				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	101.10418				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.11260				0.00	0	0
Total TH13C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.08659				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.10734				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	101.16206				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	101.45084				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	101.45084				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.44801				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.43260				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.47180				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	101.74581				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	101.83665				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	6.96687	101.06155	6.91588				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.95775				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	102.20994				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	102.78436				0.00	0	0
Total THE9D4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.55000	93.72515	9.55000	93.61845			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	18.14974	100.00000	18.04692			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	112.60500	10.00000	112.51700			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			8.29500	104.54939	8.29500	104.48014			0.00	0	34,000,000,000
Total TN17 SPOT									0.00	0	34,000,000,000
Total For TN17									0.00	0	34,000,000,000
TN17/R On 14/11/2017 Spot Bond			100.00000	49.41642	100.00000	49.09081			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			9.52000	103.62301	9.52000	103.54317		5,096,048,384,000.00		535,299,200	42,368,085,800
Total TN20 SPOT								5,096,048,384,000.00		535,299,200	42,368,085,800
Total For TN20								5,096,048,384,000.00		535,299,200	42,368,085,800
TN20/R On 17/09/2020 Spot Bond			100.00000	14.50275	100.00000	14.40562			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	4.28226	100.00000	4.25121			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.04000	108.17319	10.04000	108.08683		391,560,000,000.00		39,000,000	21,556,000,000
Total TN23 SPOT								391,560,000,000.00		39,000,000	21,556,000,000
Total For TN23								391,560,000,000.00		39,000,000	21,556,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	15.31410	100.00000	15.21320			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			10.64000	94.69323	10.64000	94.61324			0.00	0	27,030,000,000
Total TN25 SPOT									0.00	0	27,030,000,000
Total For TN25									0.00	0	27,030,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.55795	100.00000	10.48839			0.00	0	20,000,000
Total TN25/R186 SPOT									0.00	0	20,000,000
Total For TN25/R186									0.00	0	20,000,000
TN27 On 14/11/2027 Spot Bond			10.66500	92.07941	10.66500	92.00145			0.00	0	12,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN27 SPOT										0.00	0	12,900,000,000
Total For TN27										0.00	0	12,900,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.18099	100.00000	12.10073				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			11.04500	95.99171	11.04500	95.90716				0.00	0	8,700,000,000
Total TN30 SPOT										0.00	0	8,700,000,000
Total For TN30										0.00	0	8,700,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.67355	8.00000	120.59599				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			11.37500	94.71974	11.37500	94.63388				0.00	0	500,000,000
Total TN40 SPOT										0.00	0	500,000,000
Total For TN40										0.00	0	500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	99.82849	10.75000	99.74284				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	101.02159				0.00	0	54,482,500
Total TNF18 SPOT										0.00	0	54,482,500
Total For TNF18										0.00	0	54,482,500
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.31559				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.04854				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.50205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.14127				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.16619				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.20356				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	112.60500	10.00000	112.51700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0:On 05/04/2017 Spot Bond				100.00000	0.00000	99.91517				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	99.88835				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	99.77810				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0:On 30/11/2020 Spot Bond				100.00000	0.00000	100.75672				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0:On 30/11/2020 Spot Bond			9.52000	103.17998	9.52000	103.10178				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.08034	10.00000	100.00000				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	100.07835	9.75000	100.00000				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	10.07776	100.00000	10.00000				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 TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	100.39261				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	100.41016				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			9.73000	102.70249	9.73000	102.62254				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	100.39304				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	100.41016				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.53000	101.21959	9.53000	102.53194				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	100.43807				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	100.44879				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	100.49377				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	100.51088				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	100.62177				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	100.62177				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.38446				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.40384				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	8.06671	100.00000	8.00759				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.59004	100.00000	8.52708				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.41460				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.90404	100.00000	8.83877				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.41675				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.16570	100.00000	9.09852				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.47691				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.35800	100.00000	12.26742				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.60955				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	15.86429	100.00000	15.74802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	20.02304	100.00000	19.87788				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	2.62994	100.00000	2.61087				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	99.74940				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	99.47633				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	98.88534				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	98.58726				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP201 On 02/02/2017 Spot Bond				100.00000	0.00000	97.24392				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 16/02/2017 Spot Bond				100.00000	0.00000	96.95236				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 02/03/2017 Spot Bond				100.00000	0.00000	96.52465				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP205 On 16/03/2017 Spot Bond				100.00000	0.00000	96.30132				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 28/04/2017 Spot Bond				100.00000	0.00000	95.28912				0.00	100,000,000	50,000,000
Total TSP206 SPOT										0.00	100,000,000	50,000,000
Total For TSP206										0.00	100,000,000	50,000,000
TSP207 On 10/11/2016 Spot Bond				100.00000	0.00000	99.11094				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP208 SPOT										0.00	0	0
Total For TSP208										0.00	0	0
TSP208 On 11/05/2017 Spot Bond				100.00000	0.00000	94.98934				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP209 On 25/05/2017 Spot Bond				100.00000	0.00000	94.66419				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP210 On 08/06/2017 Spot Bond				100.00000	0.00000	94.36498				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP211 On 22/12/2016 Spot Bond				100.00000	0.00000	98.23169				0.00	0	0
Total TSP212 SPOT										0.00	0	0
Total For TSP212										0.00	0	0
TSP212 On 22/06/2017 Spot Bond				100.00000	0.00000	94.09523				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP213 On 05/01/2017 Spot Bond				100.00000	0.00000	97.91216				0.00	0	0
Total TSP214 SPOT										0.00	0	0
Total For TSP214										0.00	0	0
TSP214 On 06/07/2017 Spot Bond				100.00000	0.00000	93.78060				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP215 On 19/01/2017 Spot Bond				100.00000	0.00000	97.59911				0.00	0	0
Total TSP216 SPOT										0.00	0	0
Total For TSP216										0.00	0	0
TSP216 On 20/07/2017 Spot Bond				100.00000	0.00000	99.59221				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP217 On 03/08/2017 Spot Bond				100.00000	0.00000	93.18547				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP218 On 17/08/2017 Spot Bond				100.00000	0.00000	92.91654				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	20.52083	100.00000	20.37205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	101.79539				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	101.41086				0.00	0	0
Total TWC172 SPOT										0.00	0	0
Total For TWC172										0.00	0	0
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	102.38959				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	102.15359				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	101.72230				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	101.44096				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	101.47540				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	101.37644				0.00	0	0
Total TWC188 SPOT										0.00	0	0
Total For TWC188										0.00	0	0
TWC18 On 11/11/2016 Spot Bond				100.00000	0.00000	100.98932				0.00	0	0
Total TWC189 SPOT										0.00	0	0
Total For TWC189										0.00	0	0
TWC19 On 14/11/2016 Spot Bond				100.00000	0.00000	100.94630				0.00	1,000,000,000	500,000,000
Total TWC191 SPOT										0.00	1,000,000,000	500,000,000
Total For TWC191										0.00	1,000,000,000	500,000,000
TWC19 On 16/11/2016 Spot Bond				100.00000	0.00000	100.90237				0.00	0	0
Total TWC192 SPOT										0.00	0	0
Total For TWC192										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	100.91396				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC193 SPOT										0.00	0	0
Total For TWC193										0.00	0	0
TWC19 On 28/11/2016 Spot Bond				100.00000	0.00000	100.83791				0.00	0	0
Total TWC194 SPOT										0.00	0	0
Total For TWC194										0.00	0	0
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	100.84807				0.00	0	0
Total TWC195 SPOT										0.00	0	0
Total For TWC195										0.00	0	0
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	100.79494				0.00	0	0
Total TWC196 SPOT										0.00	0	0
Total For TWC196										0.00	0	0
TWC19 On 20/02/2017 Spot Bond				100.00000	0.00000	100.80463				0.00	0	0
Total TWC197 SPOT										0.00	0	0
Total For TWC197										0.00	0	0
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	100.75351				0.00	0	0
Total TWC198 SPOT										0.00	0	0
Total For TWC198										0.00	0	0
TWC20 On 02/12/2016 Spot Bond				100.00000	0.00000	100.64586				0.00	0	0
Total TWC200 SPOT										0.00	0	0
Total For TWC200										0.00	0	0
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	100.64981				0.00	0	0
Total TWC201 SPOT										0.00	0	0
Total For TWC201										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.58500	104.83666	9.58500	104.75534				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.60000	104.90320	10.60000	104.81344				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	8.80922	100.00000	8.75700				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.88656	100.00000	8.82214				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	9.21423	100.00000	9.14742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.63747	100.00000	9.56760			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	9.45180	100.00000	9.36354			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	11.57798	100.00000	11.33352			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.61267	100.00000	8.56162			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.78713	100.00000	8.72342			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.98355	100.00000	8.91842			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	9.38717	100.00000	9.31911			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.21233	100.00000	9.12631			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	9.05053	100.00000	8.91453			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total VKC16 SPOT									0.00	0	0
Total For VKC16									0.00	0	0
VKC17 On 06/03/2017 Spot Bond				100.00000	0.00000	100.58219			0.00	0	0
Total VKC17 SPOT									0.00	0	0
Total For VKC17									0.00	0	0
VKC18 On 29/03/2017 Spot Bond			100.00000	73.05215	100.00000	72.59779		949,300,000,000,000.00	19,493,000,000	14,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VKC18 SPOT									19,300,000,000,000.00	19,493,000,000	14,000,000,000
Total For VKC18									19,300,000,000,000.00	19,493,000,000	14,000,000,000
VKE01L On 01/04/2018 Spot Bond			100.00000	38.92860	100.00000	32.68939			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.30791			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.04523			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.28919			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.55230			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.02350			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	8.28894	100.00000	8.23981			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.51681	100.00000	8.45506			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.45811	100.00000	10.38228			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.47205	100.00000	5.43238			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	9.26154	100.00000	9.17506			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	11.37535	100.00000	11.13517			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.09239	100.00000	8.04443				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.41738	100.00000	8.35635				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.68901	100.00000	10.61151				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	5.22173	100.00000	5.18388				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.96739	100.00000	8.88367				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	11.10466	100.00000	10.87020				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00080	100.00000	0.00080				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.79000	244.83001	2.79000	244.59873				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.88500	103.80748	7.88500	103.74206				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
WSP2L On 28/05/2017 Spot Bond			100.00000	65.55650	100.00000	65.12455				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			8.15500	105.09073	8.15500	105.02228				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			8.45500	104.79296	8.45500	104.72224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.73500	104.10559	8.73500	104.03306				0.00	0	25,000,000
Total WSP5 SPOT										0.00	0	25,000,000
Total For WSP5										0.00	0	25,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	14.02507	100.00000	13.93266				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			7.55000	80.11434	7.55000	80.06515				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										83,041,161,118,972,500.00	126,324,655,400	254,434,090,843
Total for SPOT :										83,041,161,118,972,500.00	126,324,655,400	254,434,090,843
Total Futures										83,041,161,906,194,700.00	126,324,682,147	254,434,765,444
Total Options										0.00	0	41,268
Grand Total:										83,041,161,906,194,700.00	126,324,682,147	254,434,806,712