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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2016

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			10.15224	79.89887	10.25418	79.22062			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.22495	81.43012	10.33000	80.74046			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.28795	79.25723	10.39615	78.55532			0.00	0	0
Total ES33 Future									0.00	0	8,789
ES33 On 03/11/2016 Bond Future	11.30	Call			6,476.15000	6.47615	7,154,400		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			6,534.07000	6.53407	7,212,320		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			6,418.16000	6.41816	7,096,410		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 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			1,794.39000	1.79439	2,484,050		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			1,668.29000	1.66829	2,357,950		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			1,731.38000	1.73138	2,421,040		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			918.68000	0.91868	1,620,590		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			981.93000	0.98193	1,683,840		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			1,045.11000	1.04511	1,747,020		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			10.28023	84.35122	10.37701	83.60745			0.00	0	8,777
ES42 On 02/02/2017 Bond Future			10.34836	85.96777	10.44796	85.21147			0.00	0	0
ES42 On 04/05/2017 Bond Future			10.41130	83.41696	10.51385	82.64724			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			128.49241	128.49241	128.47889	128.47889			0.00	0	3,044
Total I2025 Future									0.00	0	3,044
I2025 On 03/11/2016 Bond Future	129.23	Put			751.11000	0.75111	737,590		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			731.11000	0.73111	717,590		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			741.11000	0.74111	727,590		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			108.21972	108.21972	108.20828	108.20828			0.00	0	4,678
Total I2033 Future									0.00	0	4,678
I2033 On 03/11/2016 Bond Future	109.17	Put			961.72000	0.96172	950,280		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.18	Put			971.72000	0.97172	960,280		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			951.72000	0.95172	940,280		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									0.00	0	4,678
I2038 On 03/11/2016 Bond Future			135.67508	135.67508	135.66092	135.66092			0.00	0	20,563
Total I2038 Future									0.00	0	20,563
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			649.08000	0.64908	634,920		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			659.08000	0.65908	644,920		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			669.08000	0.66908	654,920		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,563
I2046	On	03/11/2016	Bond Future			133.76190	133.76190	133.74750	133.74750			0.00	0	17,476
Total I2046 Future												0.00	0	17,476
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			3,322.50000	3.32250	3,308,100		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			3,332.50000	3.33250	3,318,100		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			3,342.50000	3.34250	3,328,100		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	17,476
I2050	On	03/11/2016	Bond Future			143.90959	143.90959	143.89416	143.89416			0.00	0	21,628
Total I2050 Future												0.00	0	21,628
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			5,625.84000	5.62584	5,610,410		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			5,635.84000	5.63584	5,620,410		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			5,645.84000	5.64584	5,630,410		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	21,628
R186	On	03/11/2016	Bond Future			8.59379	116.70957	8.68544	116.04934		8.93	319,434,093.09	2,737	85,885
R186	On	02/02/2017	Bond Future			8.62651	113.64335	8.72150	112.97277		9.05	0.00	0	0
R186	On	04/05/2017	Bond Future			8.64967	115.90728	8.74819	115.22560		8.83	0.00	0	0
Total R186 Future												319,434,093.09	2,737	85,885
R186	On	03/11/2016	Bond Future	9.66	Put			24.17000	0.02417	9,810	9.51	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			7,054.94000	7.05494	7,704,110	9.51	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			18.11000	0.01811	7,050	9.51	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			325.67000	0.32567	191,920	9.28	0.00	0	108
R186	On	03/11/2016	Bond Future	9.20	Call			3,830.92000	3.83092	4,393,820	9.34	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			219.46000	0.21946	122,130	9.34	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			5,064.78000	5.06478	5,678,130	9.45	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			92.18000	0.09218	45,300	9.45	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			6,731.75000	6.73175	7,377,620	9.51	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			561.29000	0.56129	358,310	9.19	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			2,489.17000	2.48917	2,951,540	9.20	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			542.25000	0.54225	344,390	9.20	0.00	0	0

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			2,540.68000	2.54068	3,008,120	9.20	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			523.72000	0.52372	330,930	9.20	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Call			3,247.74000	3.24774	3,774,220	9.28	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Put			1,956.19000	1.95619	1,502,360	8.94	0.00	0	150
R186	On	03/11/2016	Bond Future	8.82	Call			1,818.90000	1.81890	2,204,180	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.82	Put			858.96000	0.85896	584,010	9.11	0.00	0	150
R186	On	03/11/2016	Bond Future	8.90	Call			2,189.82000	2.18982	2,620,480	9.16	0.00	0	0
R186	On	03/11/2016	Bond Future	8.90	Put			664.44000	0.66444	434,870	9.16	0.00	0	5,092
R186	On	03/11/2016	Bond Future	8.95	Call			2,438.10000	2.43810	2,895,350	9.19	0.00	0	0
R186	On	03/11/2016	Bond Future	8.30	Call			327.32000	0.32732	428,700	8.86	0.00	0	150
R186	On	03/11/2016	Bond Future	8.30	Put			3,139.63000	3.13963	2,580,780	8.86	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Call			760.57000	0.76057	966,970	8.94	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			1,506.34000	1.50634	1,744,050	9.03	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			3,581.43000	3.58143	3,148,560	9.03	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			2,006.54000	2.00654	2,296,670	9.11	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.90	Call			3,109.71000	3.10971	3,492,270	9.29	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Call			637.44000	0.63744	760,360	8.89	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.80	Put			2,163.04000	2.16304	1,844,770	9.23	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			2,751.55000	2.75155	3,106,910	9.24	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			2,131.63000	2.13163	1,816,410	9.24	0.00	0	0
R186	On	02/02/2017	Bond Future	8.37	Call			1,353.09000	1.35309	1,572,940	9.01	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			3,861.71000	3.86171	3,410,980	9.01	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			1,950.27000	1.95027	1,653,270	9.27	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Put			1,864.10000	1.86410	1,576,080	9.29	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			5,454.08000	5.45408	5,967,170	9.58	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			817.66000	0.81766	660,170	9.58	0.00	0	750
R186	On	02/02/2017	Bond Future	8.79	Call			2,675.03000	2.67503	3,024,260	9.22	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			2,194.80000	2.19480	1,873,450	9.22	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			2,865.23000	2.86523	2,484,780	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			2,713.14000	2.71314	3,065,450	9.23	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Put			5,868.97000	5.86897	5,321,310	8.89	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			5,980.05000	5.98005	6,513,850	9.64	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			682.42000	0.68242	545,640	9.64	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.87	Call			2,987.84000	2.98784	3,361,420	9.27	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			3,645.81000	3.64581	4,019,470	8.91	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			2,674.32000	2.67432	2,366,300	8.91	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			3,684.48000	3.68448	4,060,460	8.91	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			2,644.92000	2.64492	2,339,220	8.91	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			3,723.35000	3.72335	4,101,650	8.92	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			2,615.77000	2.61577	2,312,390	8.92	0.00	0	0

Contract 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										319,434,093.09	2,737	125,135
R197 On 03/11/2016 Bond Future			302.59537	302.59537	302.56402	302.56402				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			995.98000	0.99598	964,630			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			1,005.98000	1.00598	974,630			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			1,015.98000	1.01598	984,630			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			249.89643	249.89643	249.86970	249.86970				0.00	0	35,841
Total R202 Future										0.00	0	35,841
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			3,980.30000	3.98030	3,953,570			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			3,990.30000	3.99030	3,963,570			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			4,000.30000	4.00030	3,973,570			0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	35,841
R2023 On 03/11/2016 Bond Future			8.26858	98.94864	8.35038	98.55967		6.67		0.00	0	13,335
R2023 On 02/02/2017 Bond Future			8.29883	100.84497	8.38454	100.45058		6.41		0.00	0	0
R2023 On 04/05/2017 Bond Future			8.30915	98.91961	8.39901	98.51927		6.39		0.00	0	0
Total R2023 Future										0.00	0	13,335
R2023 On 03/11/2016 Bond Future	9.73	Call			6,279.95000	6.27995	6,668,430	7.08		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.73	Put			0.67000	0.00067	0,180	7.08		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.74	Call			6,323.54000	6.32354	6,712,060	7.08		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.74	Put			0.62000	0.00062	0,170	7.08		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.75	Call			6,367.10000	6.36710	6,755,650	7.08		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.75	Put			0.57000	0.00057	0,150	7.08		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.86	Put			697.50000	0.69750	577,890	6.64		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.84	Call			2,785.62000	2.78562	3,057,240	6.63		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.84	Put			722.63000	0.72263	599,860	6.63		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.85	Call			2,817.64000	2.81764	3,090,850	6.64		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.85	Put			709.97000	0.70997	588,790	6.64		0.00	0	0
R2023 On 02/02/2017 Bond Future	8.86	Call			2,849.82000	2.84982	3,124,600	6.64		0.00	0	0
R2023 On 04/05/2017 Bond Future	8.61	Call			2,462.93000	2.46293	2,690,190	6.52		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.61	Put			1,530.89000	1.53089	1,357,810	6.52	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			2,411.19000	2.41119	2,635,650	6.51	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,567.03000	1.56703	1,391,150	6.51	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			2,436.99000	2.43699	2,662,850	6.52	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,548.88000	1.54888	1,374,400	6.52	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	13,335
R203	On	03/11/2016	Bond Future			7.37695	101.92248	7.43144	101.87798		0.89	696,130,538.40	6,830	23,344
R203	On	02/02/2017	Bond Future			7.23871	103.87582	7.31324	103.83253		0.63	0.00	0	0
R203	On	04/05/2017	Bond Future			6.54633	101.77040	6.66633	101.72824		0.38	0.00	0	0
Total R203 Future												696,130,538.40	6,830	23,344
R203	On	03/11/2016	Bond Future	8.84	Call			1,139.51000	1.13951	1,184,000	0.97	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			0.01000	0.00001	0,000	0.97	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			1,147.52000	1.14752	1,192,020	0.97	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			0.00000	0.00000	0,000	0.97	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			1,155.54000	1.15554	1,200,040	0.97	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			0.00000	0.00000	0,000	0.97	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			291.74000	0.29174	322,210	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			67.60000	0.06760	54,780	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			295.90000	0.29590	326,600	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			65.98000	0.06598	53,390	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			300.31000	0.30031	331,210	0.64	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			64.60000	0.06460	52,210	0.64	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			165.02000	0.16502	191,340	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			79.50000	0.07950	63,660	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			167.48000	0.16748	193,980	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			78.45000	0.07845	62,790	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			169.66000	0.16966	196,340	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			77.12000	0.07712	61,640	0.38	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												696,130,538.40	6,830	23,344
R2030	On	03/11/2016	Bond Future			8.98499	94.61707	9.07645	93.95749			0.00	0	26,853
R2030	On	02/02/2017	Bond Future			9.02231	92.42446	9.11653	91.75419			0.00	0	0
R2030	On	04/05/2017	Bond Future			9.05508	94.26599	9.15217	93.58418			0.00	0	0
Total R2030 Future												0.00	0	26,853
R2030	On	03/11/2016	Bond Future	9.33	Call			1,794.61000	1.79461	2,454,190		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			1,864.38000	1.86438	2,523,960		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			1,934.08000	1.93408	2,593,660		0.00	0	0

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			1,216.51000	1.21651	1,886,780		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			1,285.95000	1.28595	1,956,220		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			1,355.32000	1.35532	2,025,590		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			1,230.85000	1.23085	1,912,660		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			1,299.38000	1.29938	1,981,190		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			1,162.25000	1.16225	1,844,060		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			9.10111	93.89321	9.18749	93.22461		12.72	0.00	0	13,093
R2032	On	02/02/2017	Bond Future			9.14173	95.69270	9.23059	95.01308		12.44	0.00	0	0
R2032	On	04/05/2017	Bond Future			9.17416	93.43859	9.26556	92.74733		12.77	0.00	0	0
Total R2032 Future												0.00	0	13,093
R2032	On	03/11/2016	Bond Future	10.28	Call			7,905.61000	7.90561	8,562,030	13.50	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			20.99000	0.02099	8,810	13.50	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			7,972.03000	7.97203	8,629,030	13.50	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			19.88000	0.01988	8,280	13.50	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			8,038.43000	8.03843	8,695,990	13.50	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			18.82000	0.01882	7,780	13.50	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			3,983.41000	3.98341	4,392,550	12.84	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			1,892.70000	1.89270	1,622,220	12.84	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			4,029.51000	4.02951	4,441,380	12.85	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,865.25000	1.86525	1,597,500	12.85	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			4,075.85000	4.07585	4,490,420	12.85	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,838.13000	1.83813	1,573,080	12.85	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			4,387.76000	4.38776	4,770,210	13.10	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			3,088.92000	3.08892	2,780,110	13.10	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			4,429.56000	4.42956	4,814,170	13.11	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			3,057.07000	3.05707	2,750,420	13.11	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			4,471.26000	4.47126	4,858,040	13.12	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			3,025.20000	3.02520	2,720,720	13.12	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			9.20693	98.75662	9.30343	97.93408			35,157,356.72	356	4,849

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			9.25011	100.64933	9.34935	99.81293			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.28223	98.14906	9.38418	97.29792			0.00	0	0
Total R2035 Future												35,157,356.72	356	4,849
R2035	On	03/11/2016	Bond Future	9.58	Call			2,299.37000	2.29937	3,121,910		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			2,380.93000	2.38093	3,203,470		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			2,217.70000	2.21770	3,040,240		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			1,412.73000	1.41273	2,249,130		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			1,248.81000	1.24881	2,085,210		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			1,330.82000	1.33082	2,167,220		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			1,279.03000	1.27903	2,130,170		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			1,360.22000	1.36022	2,211,360		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			1,197.73000	1.19773	2,048,870		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												35,157,356.72	356	4,849
R2037	On	03/11/2016	Bond Future			9.26544	95.34707	9.36691	94.48333		14.24	0.00	0	36,730
R2037	On	02/02/2017	Bond Future			9.30464	92.91818	9.40886	92.03975		14.61	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.33989	94.76953	9.44691	93.87548		14.38	0.00	0	0
Total R2037 Future												0.00	0	36,730
R2037	On	03/11/2016	Bond Future	10.37	Call			7,946.68000	7.94668	8,783,840	15.09	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			46.53000	0.04653	19,950	15.09	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			7,804.49000	7.80449	8,639,280	15.09	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			51.21000	0.05121	22,260	15.09	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			7,875.59000	7.87559	8,711,580	15.09	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			48.82000	0.04882	21,070	15.09	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			4,316.38000	4.31638	4,842,100	14.96	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			2,252.27000	2.25227	1,899,560	14.96	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			4,365.60000	4.36560	4,894,750	14.97	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			2,220.81000	2.22081	1,871,530	14.97	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			4,414.85000	4.41485	4,947,430	14.98	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			2,189.50000	2.18950	1,843,650	14.98	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			4,765.05000	4.76505	5,254,910	14.66	0.00	0	0

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			3,671.86000	3.67186	3,267,670	14.66		0.00	0	0
R2037 On 04/05/2017 Bond Future	9.59	Call			4,809.94000	4.80994	5,302,530	14.67		0.00	0	0
R2037 On 04/05/2017 Bond Future	9.59	Put			3,635.43000	3.63543	3,233,970	14.67		0.00	0	0
R2037 On 04/05/2017 Bond Future	9.60	Call			4,854.72000	4.85472	5,350,040	14.67		0.00	0	0
R2037 On 04/05/2017 Bond Future	9.60	Put			3,599.01000	3.59901	3,200,280	14.67		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			7.59507	103.82516	7.65238	103.71441		2.16		0.00	0	31,543
R204 On 02/02/2017 Bond Future			7.57122	101.77465	7.63561	101.66384		1.97		0.00	0	0
R204 On 04/05/2017 Bond Future			7.49228	103.80203	7.56600	103.69101		1.69		0.00	0	0
Total R204 Future										0.00	0	31,543
R204 On 03/11/2016 Bond Future	9.21	Call			2,951.15000	2.95115	3,061,900	2.30		0.00	0	0
R204 On 03/11/2016 Bond Future	9.21	Put			0.00000	0.00000	0,000	2.30		0.00	0	0
R204 On 03/11/2016 Bond Future	9.22	Call			2,969.74000	2.96974	3,080,490	2.30		0.00	0	0
R204 On 03/11/2016 Bond Future	9.22	Put			0.00000	0.00000	0,000	2.30		0.00	0	0
R204 On 03/11/2016 Bond Future	9.23	Call			2,988.32000	2.98832	3,099,070	2.30		0.00	0	0
R204 On 03/11/2016 Bond Future	9.23	Put			0.00000	0.00000	0,000	2.30		0.00	0	0
R204 On 02/02/2017 Bond Future	8.28	Call			1,219.68000	1.21968	1,308,310	2.05		0.00	0	0
R204 On 02/02/2017 Bond Future	8.28	Put			119.49000	0.11949	97,310	2.05		0.00	0	0
R204 On 02/02/2017 Bond Future	8.29	Call			1,233.71000	1.23371	1,322,770	2.05		0.00	0	0
R204 On 02/02/2017 Bond Future	8.29	Put			116.57000	0.11657	94,820	2.05		0.00	0	0
R204 On 02/02/2017 Bond Future	8.30	Call			1,247.94000	1.24794	1,337,400	2.05		0.00	0	0
R204 On 02/02/2017 Bond Future	8.30	Put			113.86000	0.11386	92,510	2.05		0.00	0	0
R204 On 04/05/2017 Bond Future	7.90	Call			842.76000	0.84276	912,210	1.75		0.00	0	0
R204 On 04/05/2017 Bond Future	7.90	Put			341.83000	0.34183	300,260	1.75		0.00	0	0
R204 On 04/05/2017 Bond Future	7.91	Call			852.91000	0.85291	922,800	1.76		0.00	0	0
R204 On 04/05/2017 Bond Future	7.91	Put			337.03000	0.33703	295,900	1.76		0.00	0	0
R204 On 04/05/2017 Bond Future	7.92	Call			862.82000	0.86282	933,150	1.76		0.00	0	0
R204 On 04/05/2017 Bond Future	7.92	Put			332.00000	0.33200	291,310	1.76		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			9.32050	99.39593	9.41185	98.56083		14.93		0.00	0	4,623
R2040 On 02/02/2017 Bond Future			9.35998	96.79422	9.45374	95.94513		15.32		0.00	0	0
R2040 On 04/05/2017 Bond Future			9.39558	98.72290	9.49181	97.85871		15.08		0.00	0	0
Total R2040 Future										0.00	0	4,623
R2040 On 03/11/2016 Bond Future	9.69	Call			3,311.40000	3.31140	3,870,450	15.31		0.00	0	0
R2040 On 03/11/2016 Bond Future	9.69	Put			839.63000	0.83963	563,580	15.31		0.00	0	0
R2040 On 03/11/2016 Bond Future	9.70	Call			3,373.32000	3.37332	3,938,330	15.32		0.00	0	0
R2040 On 03/11/2016 Bond Future	9.70	Put			814.63000	0.81463	544,540	15.32		0.00	0	0
R2040 On 03/11/2016 Bond Future	9.71	Call			3,435.61000	3.43561	4,006,520	15.33		0.00	0	0

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	Put			790.13000	0.79013	525,940	15.33	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			2,866.23000	2.86623	2,482,320	15.64	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			4,068.14000	4.06814	4,526,480	15.62	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			2,943.79000	2.94379	2,553,040	15.62	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			4,117.29000	4.11729	4,579,050	15.63	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			2,904.81000	2.90481	2,517,480	15.63	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			4,166.71000	4.16671	4,631,890	15.64	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			3,974.51000	3.97451	3,582,590	15.42	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			5,185.34000	5.18534	5,652,410	15.41	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			4,053.55000	4.05355	3,656,430	15.41	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			5,232.88000	5.23288	5,702,550	15.41	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			4,013.72000	4.01372	3,619,200	15.41	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			5,280.91000	5.28091	5,753,180	15.42	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	4,623
R2044	On	03/11/2016	Bond Future			9.34003	96.56182	9.43639	95.66960		15.65	0.00	0	18,511
R2044	On	02/02/2017	Bond Future			9.37830	94.03109	9.47716	93.12361		16.09	0.00	0	0
R2044	On	04/05/2017	Bond Future			9.41282	95.90459	9.51421	94.98090		15.85	0.00	0	0
Total R2044 Future												0.00	0	18,511
R2044	On	03/11/2016	Bond Future	10.43	Call			8,478.45000	8.47845	9,336,830	16.57	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			62.58000	0.06258	28,740	16.57	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			8,328.05000	8.32805	9,183,640	16.57	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			68.48000	0.06848	31,850	16.57	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			8,403.25000	8.40325	9,260,260	16.57	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			65.47000	0.06547	30,260	16.57	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			2,368.75000	2.36875	2,016,450	16.59	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			4,950.54000	4.95054	5,498,910	16.57	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			2,435.09000	2.43509	2,075,980	16.57	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			5,003.98000	5.00398	5,555,760	16.58	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			2,401.73000	2.40173	2,046,030	16.58	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			5,057.66000	5.05766	5,612,840	16.59	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			4,032.87000	4.03287	3,618,950	16.24	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			5,470.95000	5.47095	5,983,450	16.25	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			3,993.54000	3.99354	3,582,350	16.25	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			5,373.85000	5.37385	5,880,870	16.23	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			4,072.53000	4.07253	3,655,860	16.23	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			5,422.30000	5.42230	5,932,070	16.24	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			9.29544	96.11781	9.39182	95.19645		16.28	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			9.33489	97.95990	9.43376	97.02286		15.99	0.00	0	0
R2048	On	04/05/2017	Bond Future			9.36456	95.46953	9.46587	94.51563		16.49	0.00	0	0
Total R2048 Future												0.00	0	62,123
R2048	On	03/11/2016	Bond Future	10.37	Call			8,588.48000	8.58848	9,471,900	17.22	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			71.03000	0.07103	33,090	17.22	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			8,665.25000	8.66525	9,550,120	17.22	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			67.94000	0.06794	31,450	17.22	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			8,741.99000	8.74199	9,628,270	17.22	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			64.97000	0.06497	29,890	17.22	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			5,348.99000	5.34899	5,929,970	16.46	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			2,370.87000	2.37087	2,014,810	16.46	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			5,404.98000	5.40498	5,989,400	16.47	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,338.24000	2.33824	1,985,620	16.47	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			5,461.19000	5.46119	6,049,030	16.48	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			2,305.99000	2.30599	1,956,790	16.48	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			5,739.37000	5.73937	6,274,650	16.87	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			4,048.77000	4.04877	3,630,150	16.87	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			5,789.86000	5.78986	6,327,930	16.88	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			4,009.00000	4.00900	3,593,170	16.88	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			5,840.80000	5.84080	6,381,650	16.89	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			3,969.84000	3.96984	3,556,790	16.89	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			7.81036	100.71569	7.88257	100.51753		3.36	1,369,733,384.00	13,600	58,834
R207	On	02/02/2017	Bond Future			7.81196	99.00341	7.89026	98.80344		3.17	0.00	0	0
R207	On	04/05/2017	Bond Future			7.79223	100.97573	7.87779	100.77371		2.87	0.00	0	0
R207	On	03/08/2017	Bond Future			7.72682	99.42493	7.82118	99.22062		2.68	0.00	0	0
Total R207 Future												1,369,733,384.00	13,600	58,834
R207	On	03/11/2016	Bond Future	7.95	Call			514.55000	0.51455	617,740	3.40	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			329.94000	0.32994	234,970	3.40	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			483.54000	0.48354	582,420	3.40	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			353.64000	0.35364	254,360	3.40	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Call			498.91000	0.49891	599,940	3.40	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			341.65000	0.34165	244,520	3.40	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,641.11000	2.64111	2,821,390	3.37	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			82.00000	0.08200	62,310	3.37	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,352.97000	3.35297	3,543,980	3.37	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			32.27000	0.03227	23,310	3.37	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,376.39000	3.37639	3,567,640	3.37	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			31.25000	0.03125	22,530	3.37	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
R207	On	02/02/2017	Bond Future	9.24	Call			3,399.83000	3.39983	3,591,320	3.37	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			30.26000	0.03026	21,780	3.37	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,367.15000	1.36715	1,494,350	2.95	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			564.28000	0.56428	489,460	2.95	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,336.59000	1.33659	1,462,250	2.95	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			580.42000	0.58042	504,060	2.95	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,351.84000	1.35184	1,478,260	2.95	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			572.31000	0.57231	496,710	2.95	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,738.08000	1.73808	1,877,490	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			517.64000	0.51764	452,740	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,753.22000	1.75322	1,893,210	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			511.50000	0.51150	447,180	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,768.42000	1.76842	1,909,000	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			505.42000	0.50542	441,690	2.81	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,447.20000	1.44720	1,574,260	2.77	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			653.70000	0.65370	576,450	2.77	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												1,369,733,384.00	13,600	58,947
R208	On	03/11/2016	Bond Future			8.00039	96.15630	8.07225	95.90210		4.79	0.00	0	30,986
R208	On	02/02/2017	Bond Future			8.01861	97.99915	8.09493	97.74199		4.47	0.00	0	0
R208	On	04/05/2017	Bond Future			8.01522	96.54725	8.09656	96.28690		4.31	0.00	0	0
Total R208 Future												0.00	0	30,986
R208	On	03/11/2016	Bond Future	9.58	Call			5,149.11000	5.14911	5,403,260	5.06	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			0.06000	0.00006	0,010	5.06	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			5,182.11000	5.18211	5,436,260	5.06	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			0.06000	0.00006	0,010	5.06	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			5,116.10000	5.11610	5,370,250	5.06	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			0.07000	0.00007	0,020	5.06	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,192.96000	2.19296	2,382,810	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			380.55000	0.38055	313,240	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,218.23000	2.21823	2,409,100	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			372.96000	0.37296	306,670	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,167.81000	2.16781	2,356,630	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			388.27000	0.38827	319,930	4.63	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			881.98000	0.88198	778,380	4.40	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,774.60000	1.77460	1,929,410	4.40	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			905.66000	0.90566	800,120	4.40	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,794.15000	1.79415	1,949,950	4.40	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			893.61000	0.89361	789,060	4.40	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,814.10000	1.81410	1,970,850	4.40	0.00	0	0

Contract 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	30,986
R209 On 03/11/2016 Bond Future			9.15434	74.52329	9.25572	73.80058		14.73		0.00	0	37,798
R209 On 02/02/2017 Bond Future			9.19049	75.95150	9.29444	75.21645		14.48		0.00	0	0
R209 On 04/05/2017 Bond Future			9.21943	74.31267	9.32600	73.56447		14.91		0.00	0	0
Total R209 Future										0.00	0	37,798
R209 On 03/11/2016 Bond Future	8.81	Call			298.62000	0.29862	399,270	14.64		0.00	0	345
R209 On 03/11/2016 Bond Future	8.81	Put			3,557.91000	3.55791	2,935,850	14.64		0.00	0	0
R209 On 03/11/2016 Bond Future	8.87	Call			380.79000	0.38079	505,450	14.67		0.00	0	250
R209 On 03/11/2016 Bond Future	8.87	Put			3,188.78000	3.18878	2,590,730	14.67		0.00	0	0
R209 On 03/11/2016 Bond Future	9.04	Call			705.60000	0.70560	914,610	14.77		0.00	0	0
R209 On 03/11/2016 Bond Future	9.04	Put			2,256.39000	2.25639	1,742,690	14.77		0.00	0	345
R209 On 03/11/2016 Bond Future	9.42	Call			1,999.08000	1.99908	2,438,480	15.12		0.00	0	120
R209 On 03/11/2016 Bond Future	9.42	Put			850.45000	0.85045	567,140	15.12		0.00	0	0
R209 On 03/11/2016 Bond Future	10.25	Call			6,585.01000	6.58501	7,288,380	15.65		0.00	0	0
R209 On 03/11/2016 Bond Future	10.25	Put			32.93000	0.03293	13,590	15.65		0.00	0	0
R209 On 03/11/2016 Bond Future	9.05	Call			729.55000	0.72955	944,170	14.78		0.00	0	0
R209 On 03/11/2016 Bond Future	9.05	Put			2,207.36000	2.20736	1,699,270	14.78		0.00	0	250
R209 On 03/11/2016 Bond Future	9.34	Call			1,663.27000	1.66327	2,054,610	15.04		0.00	0	0
R209 On 03/11/2016 Bond Future	9.34	Put			1,070.55000	1.07055	739,180	15.04		0.00	0	345
R209 On 03/11/2016 Bond Future	10.26	Call			6,644.63000	6.64463	7,348,860	15.65		0.00	0	0
R209 On 03/11/2016 Bond Future	10.26	Put			31.30000	0.03130	12,820	15.65		0.00	0	0
R209 On 03/11/2016 Bond Future	9.45	Call			2,132.91000	2.13291	2,589,650	15.14		0.00	0	0
R209 On 03/11/2016 Bond Future	9.45	Put			777.47000	0.77747	511,500	15.14		0.00	0	250
R209 On 03/11/2016 Bond Future	10.24	Call			6,525.37000	6.52537	7,227,840	15.65		0.00	0	0
R209 On 03/11/2016 Bond Future	10.24	Put			34.64000	0.03464	14,400	15.65		0.00	0	0
R209 On 02/02/2017 Bond Future	9.55	Call			3,533.81000	3.53381	3,979,760	14.74		0.00	0	0
R209 On 02/02/2017 Bond Future	9.55	Put			1,772.98000	1.77298	1,483,880	14.74		0.00	0	0
R209 On 02/02/2017 Bond Future	9.53	Call			3,451.38000	3.45138	3,891,330	14.73		0.00	0	0
R209 On 02/02/2017 Bond Future	9.53	Put			1,826.02000	1.82602	1,530,920	14.73		0.00	0	0
R209 On 02/02/2017 Bond Future	9.54	Call			3,492.57000	3.49257	3,935,520	14.73		0.00	0	0
R209 On 02/02/2017 Bond Future	9.54	Put			1,799.43000	1.79943	1,507,330	14.73		0.00	0	0
R209 On 04/05/2017 Bond Future	9.48	Call			3,944.45000	3.94445	4,362,430	15.12		0.00	0	0
R209 On 04/05/2017 Bond Future	9.48	Put			2,883.26000	2.88326	2,553,040	15.12		0.00	0	0
R209 On 04/05/2017 Bond Future	9.46	Call			3,868.78000	3.86878	4,282,020	15.10		0.00	0	0
R209 On 04/05/2017 Bond Future	9.46	Put			2,944.09000	2.94409	2,609,130	15.10		0.00	0	0
R209 On 04/05/2017 Bond Future	9.47	Call			3,906.64000	3.90664	4,322,260	15.11		0.00	0	0
R209 On 04/05/2017 Bond Future	9.47	Put			2,913.65000	2.91365	2,581,070	15.11		0.00	0	0
Total R209 Option										0.00	0	1,905
Total For R209										0.00	0	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			186.39484	186.39484	186.37492	186.37492			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			2,525.08000	2.52508	2,505,160		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			2,535.08000	2.53508	2,515,160		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			2,545.08000	2.54508	2,525,160		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			141.95194	141.95194	141.93567	141.93567			0.00	0	56
Total R211 Future												0.00	0	56
R211	On	03/11/2016	Bond Future	141.74	Call			195.67000	0.19567	211,940		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			185.67000	0.18567	201,940		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			175.67000	0.17567	191,940		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	56
R212	On	03/11/2016	Bond Future			148.07537	148.07537	147.98720	147.98720			0.00	0	3,109
Total R212 Future												0.00	0	3,109
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			112.80000	0.11280	24,630		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			122.80000	0.12280	34,630		0.00	0	0
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			132.80000	0.13280	44,630		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			9.01075	85.32335	9.09713	84.71775		12.40	0.00	0	42,426
R213	On	02/02/2017	Bond Future			9.05034	86.95858	9.13920	86.34306		12.15	0.00	0	0
R213	On	04/05/2017	Bond Future			9.07839	85.13738	9.16973	84.51126		12.48	0.00	0	0
Total R213 Future												0.00	0	42,426
R213	On	03/11/2016	Bond Future	10.18	Call			7,114.39000	7.11439	7,709,950	13.17	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			17.01000	0.01701	6,970	13.17	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			7,174.95000	7.17495	7,771,010	13.17	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			16.08000	0.01608	6,540	13.17	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			7,235.48000	7.23548	7,832,010	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2016	Bond Future	10.20	Put			15.20000	0.01520	6,130	13.17	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			3,469.12000	3.46912	3,837,620	12.45	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			1,698.56000	1.69856	1,451,540	12.45	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			3,510.56000	3.51056	3,881,620	12.46	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			1,673.16000	1.67316	1,428,700	12.46	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			3,552.41000	3.55241	3,926,000	12.47	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			1,648.25000	1.64825	1,406,320	12.47	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			4,002.38000	4.00238	4,355,110	12.77	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			2,652.12000	2.65212	2,378,730	12.77	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			3,925.90000	3.92590	4,274,640	12.75	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			2,709.11000	2.70911	2,431,730	12.75	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			3,964.06000	3.96406	4,314,800	12.76	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			2,680.50000	2.68050	2,405,120	12.76	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			9.24496	74.83004	9.34130	74.11052		15.62	0.00	0	29,928
R214	On	02/02/2017	Bond Future			9.28305	76.26412	9.38181	75.53232		15.36	0.00	0	7,379
R214	On	04/05/2017	Bond Future			9.31141	74.48371	9.41255	73.73875		15.83	0.00	0	0
Total R214 Future												0.00	0	37,307
R214	On	03/11/2016	Bond Future	10.33	Call			6,803.07000	6.80307	7,500,000	16.56	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			40.16000	0.04016	17,570	16.56	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			6,864.19000	6.86419	7,562,080	16.56	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			38.25000	0.03825	16,620	16.56	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			6,925.29000	6.92529	7,624,100	16.56	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			36.43000	0.03643	15,720	16.56	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			3,851.87000	3.85187	4,298,030	15.74	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,853.20000	1.85320	1,567,560	15.74	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			3,895.38000	3.89538	4,344,410	15.75	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,826.55000	1.82655	1,543,780	15.75	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			3,939.10000	3.93910	4,390,990	15.76	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,800.21000	1.80021	1,520,300	15.76	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			4,177.37000	4.17737	4,589,810	16.13	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			3,113.12000	3.11312	2,780,600	16.13	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			4,216.68000	4.21668	4,631,430	16.13	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,081.17000	3.08117	2,750,960	16.13	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			4,256.37000	4.25637	4,673,420	16.14	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,049.72000	3.04972	2,721,810	16.14	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	37,307
Total for Bond												2,420,455,372.21	23,523	696,430

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			536.56500	536.56500	533.20900	533.20900			112,678,650.00	21	413
GOVI	On	02/02/2017	GOVI			546.84600	546.84600	543.43900	543.43900			0.00	0	27
GOVI	On	04/05/2017	GOVI			557.73400	557.73400	554.27200	554.27200			0.00	0	0
Total GOVI Future												112,678,650.00	21	440
GOVI	On	03/11/2016	GOVI	476.11	Call			570,990.00000	57.09900	604,550,000		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			570,890.00000	57.08900	604,450,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Call			570,790.00000	57.07900	604,350,000		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			101,190.00000	10.11900	135,260,000		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			101,090.00000	10.10900	135,160,000		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			100,990.00000	10.09900	135,060,000		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			2,920,920.00000	292.09200	2,955,540,000		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			2,920,820.00000	292.08200	2,955,440,000		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			2,920,720.00000	292.07200	2,955,340,000		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												112,678,650.00	21	440
Total for GOVI												112,678,650.00	21	440
AL37	On	03/11/2016	Index Future			508.31600	508.31600	506.86800	506.86800			0.00	0	9
AL37	On	02/02/2017	Index Future			518.05600	518.05600	516.59300	516.59300			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			591.01100	591.01100	587.62000	587.62000			0.00	0	2
AL7T	On	02/02/2017	Index Future			602.33500	602.33500	598.89300	598.89300			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			538.96600	538.96600	535.30700	535.30700			32,337,960.00	6	712
ALBI	On	02/02/2017	Index Future			549.29400	549.29400	545.57700	545.57700			0.00	0	2
ALBI	On	04/05/2017	Index Future			560.23000	560.23000	556.45200	556.45200			0.00	0	0
Total ALBI Future												32,337,960.00	6	714
Total For ALBI												32,337,960.00	6	714
IGOV	On	03/11/2016	Index Future			249.58800	249.58800	249.51200	249.51200			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			254.38600	254.38600	254.31500	254.31500				0.00	0	57
IGOV On 04/05/2017 Index Future			259.46600	259.46600	259.39900	259.39900				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			676.52500	676.52500	676.41800	676.41800				0.00	0	0
ILBI On 02/02/2017 Index Future			689.63300	689.63300	689.52600	689.52600				0.00	0	155
Total ILBI Future										0.00	0	155
Total For ILBI										0.00	0	155
Total for Index										32,337,960.00	6	1,958
JIBAR f On 19/10/2016 Jibar Future			7.36000	92.64000	7.36000	92.64000				0.00	0	0
JIBAR f On 16/11/2016 Jibar Future			7.38000	92.62000	7.38000	92.62000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.40000	92.60000	7.40000	92.60000				0.00	0	10,000
JIBAR f On 18/01/2017 Jibar Future			7.41000	92.59000	7.41000	92.59000				0.00	0	0
JIBAR f On 15/02/2017 Jibar Future			7.43000	92.57000	7.43000	92.57000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.44000	92.56000	7.44000	92.56000				0.00	0	1,000
JIBAR f On 21/06/2017 Jibar Future			7.44000	92.56000	7.44000	92.56000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.43000	92.57000	7.43000	92.57000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			7.42000	92.58000	7.42000	92.58000				0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			7.42000	92.58000	7.42000	92.58000				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			7.42000	92.58000	7.42000	92.58000				0.00	0	0
Total Jibar Future										0.00	0	12,000
Total For JIBAR FUTURE										0.00	0	12,000
Total for Jibar										0.00	0	12,000
10Y ST On 17/12/2025 Interest Rate Swap			97.03779	97.03779	97.49991	97.49991				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.09014	94.09014	94.57181	94.57181				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.84141	92.84141	93.34013	93.34013				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.92764	94.92764	95.43312	95.43312				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			98.59473	98.59473	99.09728	99.09728				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			100.06862	100.06862	100.06862	100.06862				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.00990	100.00990	100.01131	100.01131				0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.63179	99.63179	99.63950	99.63950				0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.66358	99.66358	99.67507	99.67507				0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.91299	99.91299	99.93039	99.93039				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			99.94108	99.94108	99.95771	99.95771				0.00	0	0

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			99.20917	99.20917	99.23407	99.23407			0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.85524	98.85524	98.88797	98.88797			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.88686	98.88686	98.93431	98.93431			0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.37000	99.37000	99.43000	99.43000			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			97.53330	97.53330	97.73201	97.73201			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.84072	96.84072	97.05608	97.05608			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.11472	96.11472	96.34684	96.34684			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.35933	96.35933	96.60898	96.60898			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			98.58187	98.58187	98.84573	98.84573			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 :									2,565,471,982.21	23,550	710,878
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.31520			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	84.33595	100.00000	84.14515			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			11.10000	96.50037	11.10000	96.47157			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	99.72581			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	10.23664	100.00000	10.21184			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			9.86000	98.44767	9.86000	98.42179			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	111.69300	10.00000	111.66400			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	101.60993			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	100.28898			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			9.70500	100.44209	9.70500	100.41623		6,017,100,000,000.00		620,000,000	310,000,000
Total AB013 SPOT								6,017,100,000,000.00		620,000,000	310,000,000
Total For AB013								6,017,100,000,000.00		620,000,000	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.61615	100.00000	10.59044			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	104.07039	10.84000	104.04054			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	10.91302	100.00000	10.89141			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	100.95435	11.37000	100.92352			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	10.63954	100.00000	10.61348			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	89.39361	11.81000	89.36504			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	10.74107	100.00000	10.71476			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	14.61944	100.00000	14.58403			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	15.41440	100.00000	15.39031			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	11.40672	100.00000	15.15444				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	14.71870	100.00000	14.68629				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	101.75751				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			9.04000	105.02427	9.04000	104.99904				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	112.69300	10.00000	112.66400				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	118.46489	2.91000	282.00472			2,182,500,000,000.00	750,000,000	375,000,000	
Total ABCPI3 SPOT									2,182,500,000,000.00	750,000,000	375,000,000	
Total For ABCPI3									2,182,500,000,000.00	750,000,000	375,000,000	
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.86511				0.00	0	1,500,000,000
Total ABFN07 SPOT										0.00	0	1,500,000,000
Total For ABFN07										0.00	0	1,500,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.25767				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	100.41319				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	100.47075				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	99.85736				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	99.89229				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	101.18602			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	101.18786			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	101.16889			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	100.67815			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	101.18783			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	100.22665			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			11.65000	102.88626	11.65000	104.42335			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	98.78912			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	100.15469			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	101.37549			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK2 On 24/05/2018 Spot Bond			10.90000	98.72085	10.90000	101.38706			0.00	0	0
Total ABK2 SPOT									0.00	0	0
Total For ABK2									0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	100.11944			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	25.93894	100.00000	25.87611				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.05689				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	31.88006	100.00000	31.80283				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	97.54403				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	25.67011	100.00000	25.60792				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	100.82015				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	97.69309				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	94.77431				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	96.02471				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			5.85000	104.55435	5.85000	142.92849				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			5.85000	98.59183	5.85000	125.68808				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	8.85238	100.00000	8.83615				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			6.35000	91.64808	6.35000	108.11806			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	5.75211	100.00000	5.74155			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			6.91000	98.00780	6.91000	111.46413			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	6.56925	100.00000	6.55282			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	86.01842			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	188.14885	2.24000	188.08778			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	190.56145	2.17000	190.49993			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	201.23449	1.82000	201.17144			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			8.43625	89.90284	8.43625	89.89657			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			8.43625	89.90284	8.43625	89.89657			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	99.82267			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	100.18851			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	101.99206			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			2.86000	94.03626	2.86000	118.72741			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.69000	99.15852	2.69000	171.99637			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	113.73737	2.54000	229.26370			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	99.85000			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			9.94500	90.54318	9.94500	90.51891			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	113.37000			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	100.97167			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	108.51000			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	122.56500			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	108.61499	9.63000	108.58709			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	112.54000			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			10.07500	105.71001	10.07500	105.68163			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			9.23500	91.15169	9.23500	91.12909			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			10.62000	102.29965	10.62000	102.27074			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	100.58868			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	101.67600			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			8.65000	102.14921	8.65000	102.12532			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			9.71000	98.92153	9.71000	98.89592		12,040,400,000,000.00	1,240,000,000	750,000,000	
Total ABS11 SPOT								12,040,400,000,000.00	1,240,000,000	750,000,000	
Total For ABS11								12,040,400,000,000.00	1,240,000,000	750,000,000	

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			9.45500	103.04637	9.45500	103.02051			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	103.81183	9.20000	103.78646			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			9.94000	102.67414	9.94000	102.64709			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			9.60000	102.72600	9.60000	102.69983			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			9.95500	103.05532	9.95500	103.02811			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			10.92000	101.17847	10.92000	101.14925			0.00	0	330,000,000
Total ABS16 SPOT									0.00	0	330,000,000
Total For ABS16									0.00	0	330,000,000
ABS17 On 11/11/2027 Spot Bond			10.92000	102.44686	10.92000	102.41727		32,760,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								32,760,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								32,760,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			9.89500	105.06834	9.89500	99.96662		0.00	0	0	0
Total ABS18 SPOT								0.00	0	0	0
Total For ABS18								0.00	0	0	0
ABS6 On 01/06/2020 Spot Bond			9.19500	99.79662	9.19500	99.77211		0.00	0	0	0
Total ABS6 SPOT								0.00	0	0	0
Total For ABS6								0.00	0	0	0
ABS7 On 11/09/2026 Spot Bond			10.87000	88.20682	10.87000	88.18103		83,916,400,000,000.00	7,720,000,000	3,910,000,000	
Total ABS7 SPOT								83,916,400,000,000.00	7,720,000,000	3,910,000,000	
Total For ABS7								83,916,400,000,000.00	7,720,000,000	3,910,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.33590	100.00000	9.31501		0.00	0	0	0
Total ABS7/R186 SPOT								0.00	0	0	0
Total For ABS7/R186								0.00	0	0	0
ABS12 On 07/12/2023 Spot Bond			3.10000	220.15614	3.10000	278.84077		0.00	0	0	0
Total ABS12 SPOT								0.00	0	0	0
Total For ABS12								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3 On 31/01/2017 Spot Bond			3.65000	137.31011	3.65000	140.32173			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			2.35000	140.61450	2.35000	143.39208			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	0.02831	100.00000	0.02824			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	34.07917	100.00000	33.99571			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	83.49922			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	101.72288			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	101.72288			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	101.73124			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	101.73124			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	101.71452			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	112.69300	10.00000	112.66400			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	100.40120			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	100.41099				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	100.41494				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	100.40691				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	100.38911				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			9.66500	101.34942	9.66500	101.32283				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	215.24409				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	215.25066				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	100.39704				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	102.53963				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	101.78679				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	112.69300	10.00000	112.66400				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	100.64242				0.00	1,080,000,000	1,080,000,000
Total ACL143 SPOT										0.00	1,080,000,000	1,080,000,000
Total For ACL143										0.00	1,080,000,000	1,080,000,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	100.52832				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	100.39827				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	100.63037				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	100.39126				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	100.37713				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	100.44195	10.23000	100.41426				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	107.04660				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			9.78000	102.91002	9.78000	102.88318				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	100.38997				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	128.93842	1.75000	128.89826				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	100.38715				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	100.39722				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	100.37705				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	100.44108				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	100.88288				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	101.92082				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	100.67507				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	100.39503				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	100.39977				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	100.40499				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	100.40629				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	100.40629				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	100.42946				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	100.38911				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	100.42624				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.07028				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	100.42946				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	105.79498				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	100.41315				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	100.41315				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	154.64369				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	155.74713				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
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	100.36621				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.00000	0.00000	101.01827				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				100.00000	0.00000	100.37377				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL21€ On 20/06/2018 Spot Bond				100.00000	0.00000	98.71687				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL21€ On 20/09/2020 Spot Bond				100.00000	0.00000	91.54637				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				100.00000	0.00000	100.36933				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL21€ On 20/12/2018 Spot Bond				100.00000	0.00000	100.36894				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	100.39344				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL21€ On 11/05/2020 Spot Bond				100.00000	0.00000	101.44351				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL21€ On 26/01/2021 Spot Bond				100.00000	0.00000	101.87639				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL22€ On 26/01/2021 Spot Bond				100.00000	0.00000	101.84932				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	100.39181				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	100.38577			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	100.67869			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	42.15244	100.00000	42.04920			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	42.15244	100.00000	42.04920			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	101.14953			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	100.82034			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	32.96253	100.00000	32.88267			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	89.46078	100.00000	89.24205			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	19.13866	100.00000	19.09179			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	3.55274	100.00000	3.54413			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	101.96864			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	102.03336			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	102.24903			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	101.90395				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	101.92552				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	102.46473				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	102.35693				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	103.24037				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	102.91730				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	40.18989	100.00000	40.08280				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	11.93359	100.00000	11.90179				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.12381	100.00000	11.08023				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	9.06035	100.00000	9.02485				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			9.30000	98.94660	9.30000	98.92176				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			10.23000	111.86916	10.23000	111.83866				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.68500	100.93266	9.68500	100.90672				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	16.63367	100.00000	16.59685				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			10.48000	100.06217	10.48000	100.03441				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			2.94500	177.91049	2.94500	177.84935				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	100.66716				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	100.22361				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	100.23809				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	101.46056				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	46.60758	100.00000	46.49467				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	45.32373	100.00000	45.21394				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	15.07897	100.00000	15.04244				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	15.07897	100.00000	15.04244				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	3.54673	100.00000	3.54171				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	0.05571	100.00000	0.05565				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	100.77199				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	100.34876				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	100.37711				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	99.66618				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	95.26000				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	114.73196				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	248.89525	2.79000	248.81069				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	98.87209				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	93.16176				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	101.42267				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	174.86976	2.80500	221.48467				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	100.35118				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	99.82157				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	101.95219				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	101.97332				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	101.80694				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	101.67614				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	99.14234				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	100.84208				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	100.46645				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	101.46832				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	88.43145				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	100.44148				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	100.38087				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	100.59177				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	99.94925				0.00	0	16,300,000
Total ASN083 SPOT										0.00	0	16,300,000
Total For ASN083										0.00	0	16,300,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.86075				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	100.22054				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	95.40519				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	99.88500				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	101.95739				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	101.44858				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	65.83164				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	100.86626				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	100.39112				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	100.72779				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	101.72420				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	100.49323				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	100.38418				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12 On 24/02/2019 Spot Bond				100.00000	0.00000	101.08921				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12 On 24/02/2019 Spot Bond				100.00000	0.00000	101.09131				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond				100.00000	0.00000	101.07219				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	100.77997				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	100.77389				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	100.48923				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	74.64473				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13 On 31/01/2022 Spot Bond			3.08000	138.40527	3.08000	138.35727				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	76.52325				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	100.38109				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	100.39699				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	101.61095				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	101.61095				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	88.94221				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			3.12500	138.10169	3.12500	138.05361				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	96.97331				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	100.88410				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			3.59000	90.84784	3.59000	157.48155				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	99.67047				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	101.53263				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	101.21343				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	100.90373				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	0.00000	100.17252				0.00	0	1,000,000,000
Total ASN165 SPOT										0.00	0	1,000,000,000
Total For ASN165										0.00	0	1,000,000,000
ASN35U On 20/12/2016 Spot Bond			100.00000	86.33495	100.00000	86.13917				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	39.63239	100.00000	39.53533				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	39.70232	100.00000	39.60508				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	39.38767	100.00000	39.29120				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	86.56837	100.00000	86.36704				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	39.71659	100.00000	39.61932				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	82.84809	100.00000	82.66398				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	3.65922	100.00000	3.65026				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	27.68597	100.00000	27.61890				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	100.54398				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.00000				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			9.10000	101.37802	9.10000	101.35324				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	102.11684				0.00	0	10,000,000
Total BAW13 SPOT										0.00	0	10,000,000
Total For BAW13										0.00	0	10,000,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.50377				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	22.69123	100.00000	22.63566			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	101.09951			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			10.56000	99.88531	10.56000	99.85723		21,120,000,000,000.00	2,000,000,000	6,100,000,000	
Total BAW19 SPOT								21,120,000,000,000.00	2,000,000,000	6,100,000,000	
Total For BAW19								21,120,000,000,000.00	2,000,000,000	6,100,000,000	
BAW21 On 24/03/2022 Spot Bond			10.18000	96.65936	10.18000	96.63284		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	100.28057	9.30000	100.25539		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	100.49725		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	40.07556	100.00000	39.97848		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	0.00000	100.12481		0.00	0	0	
Total BAW24 SPOT								0.00	0	0	
Total For BAW24								0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.08439		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			9.19000	100.80078	9.19000	100.77590		0.00	0	0	
Total BAW8 SPOT								0.00	0	0	
Total For BAW8								0.00	0	0	
BAYA08 On 31/12/2017 Spot Bond			12.19172	99.72433	12.19172	99.68908		0.00	0	0	
Total BAYA08 SPOT								0.00	0	0	
Total For BAYA08								0.00	0	0	
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total BAYA18 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.44598				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/06/2017 Spot Bond			12.37529	98.87962	12.37529	99.26633				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.96500	99.57235	11.96500	99.54046				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	100.15330				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.89000	91.76264	11.89000	98.60860				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 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
BAYA27 On 31/12/2018 Spot Bond				100.00000	0.00000	100.05828				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.65000	86.96232	11.65000	100.89875				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.05388				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.05722				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	98.91579				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	83.56533				0.00	0	0
Total BAYA36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.00000	0.00000	98.58132				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 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
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.05755				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.05323				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.05323				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.05766				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				100.00000	0.00000	100.03418				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				100.00000	0.00000	100.16557				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.06910				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				100.00000	0.00000	100.13207				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				100.00000	0.00000	100.16685				0.00	0	29,500,000,000
Total BAYA54 SPOT										0.00	0	29,500,000,000
Total For BAYA54										0.00	0	29,500,000,000
BAYB03 On 31/12/2016 Spot Bond			15.80960	100.11087	15.80960	100.09682				0.00	0	0
Total BAYB03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.64532	100.13049	14.64532	100.04449				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	100.10135				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	100.10117				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	100.10125				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	100.10775				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	100.07768				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	80.93126	100.00000	80.75221				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	18.96398	100.00000	18.91805				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	17.25936	100.00000	17.21754				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	10.65392	100.00000	10.62812				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	10.65392	100.00000	10.62812				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	12.88110	100.00000	12.84989				0.00	0	0
Total BAYD5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.16125	100.00000	11.13421				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	96.92463	100.00000	96.67483				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	94.31525	100.00000	94.07216				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	90.34653	100.00000	90.12346				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	88.16425	100.00000	87.95181				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	101.75014				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	99.95733				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	101.18064				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	101.68893				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	99.84034				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	14.09019	100.00000	14.05568				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	14.09019	100.00000	14.05568				0.00	0	0
Total BCP4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.21000	102.31475	2.21000	195.72830				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			8.69000	93.17925	8.69000	167.95212				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			8.69000	94.51441	8.69000	168.43815				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			9.07500	97.04604	9.07500	97.02251				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			8.46000	98.33558	8.46000	98.31308				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	9.55030	100.00000	9.52716				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	8.26455	100.00000	8.24454				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	8.26455	100.00000	8.24454				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	8.76768	100.00000	8.74643				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00006	100.00000	0.00006				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	11.73046	100.00000	11.70204				0.00	0	0
Total BG1E2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	16.20260	100.00000	16.16334				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	101.67799				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	101.62300				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	101.72915				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	101.87060				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	93.83033	100.00000	93.58974				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	93.83033	100.00000	93.58974				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.50366				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	100.51175				0.00	0	0
Total BG42A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.69000	100.56901	8.69000	100.54595				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	100.55736				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	100.57891				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	83.87097	100.00000	83.67816				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	83.87097	100.00000	83.67816				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	102.16971				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			11.41500	102.60728	11.41500	102.57634				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	101.82474				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			11.30500	94.47196	11.30500	98.22773				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			11.46000	100.45984	11.46000	100.65786				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.05865				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			11.98500	100.00114	11.98500	100.29275				0.00	0	0
Total BGL07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL07									0.00	0	0
BGL08 On 03/09/2021 Spot Bond				100.00000	0.00000	100.90898			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			11.46000	100.02701	11.46000	99.99623			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	101.87894			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			11.84000	103.42494	11.84000	107.19047			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	101.46936			0.00	0	10,000,000
Total BGL12 SPOT									0.00	0	10,000,000
Total For BGL12									0.00	0	10,000,000
BGL13 On 20/08/2021 Spot Bond			11.88000	100.96050	11.88000	100.92884			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	107.05425			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	105.36301			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	100.93353			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	98.81927			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.08000	101.81272	9.08000	101.78802		39,952,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								39,952,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								39,952,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC52 On 09/12/2016 Spot Bond				100.00000	0.00000	98.64466			0.00	0	0
Total BIDC52 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BIDC52										0.00	0	0
BLG1A 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	101.28728				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BSR18 On 17/12/2016 Spot Bond			100.00000	86.62834	100.00000	86.43055				0.00	0	0
Total BSR18U SPOT										0.00	0	0
Total For BSR18U										0.00	0	0
BTC11 On 04/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC11 On 19/10/2016 Spot Bond				100.00000	0.00000	101.72527				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC12 On 17/11/2016 Spot Bond				100.00000	0.00000	97.04274				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC12 On 17/11/2016 Spot Bond				100.00000	0.00000	101.07543				0.00	0	0
Total BTC127 SPOT										0.00	0	0
Total For BTC127										0.00	0	0
BTC13 On 03/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC134 SPOT										0.00	0	0
Total For BTC134										0.00	0	0
BTC13 On 04/11/2016 Spot Bond				100.00000	0.00000	99.36668				0.00	0	0
Total BTC137 SPOT										0.00	0	0
Total For BTC137										0.00	0	0
BTC13 On 14/11/2016 Spot Bond				100.00000	0.00000	99.15624				0.00	0	0
Total BTC138 SPOT										0.00	0	0
Total For BTC138										0.00	0	0
BTC13 On 21/11/2016 Spot Bond				100.00000	0.00000	99.01081				0.00	0	0
Total BTC139 SPOT										0.00	0	0
Total For BTC139										0.00	0	0
BTC14 On 28/11/2016 Spot Bond				100.00000	0.00000	98.86075				0.00	0	0
Total BTC140 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC140										0.00	0	0
BTC14 On 29/11/2016 Spot Bond				100.00000	0.00000	98.83891				0.00	0	0
Total BTC141 SPOT										0.00	0	0
Total For BTC141										0.00	0	0
BTC14 On 02/12/2016 Spot Bond				100.00000	0.00000	98.77455				0.00	0	0
Total BTC142 SPOT										0.00	0	0
Total For BTC142										0.00	0	0
BTC14 On 03/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC143 SPOT										0.00	0	0
Total For BTC143										0.00	0	0
BTC14 On 07/12/2016 Spot Bond				100.00000	0.00000	98.66947				0.00	0	0
Total BTC144 SPOT										0.00	0	0
Total For BTC144										0.00	0	0
BTC14 On 14/12/2016 Spot Bond				100.00000	0.00000	98.52867				0.00	0	0
Total BTC145 SPOT										0.00	0	0
Total For BTC145										0.00	0	0
BTC14 On 09/01/2017 Spot Bond			100.00000	79.34783	100.00000	79.17570			400,000,000,000,000.00	14,000,000,000	13,400,000,000	
Total BTC146 SPOT									10,000,000,000,000.00	14,000,000,000	13,400,000,000	
Total For BTC146									10,000,000,000,000.00	14,000,000,000	13,400,000,000	
BTC14 On 11/01/2017 Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0	
Total BTC147 SPOT									0.00	0	0	
Total For BTC147									0.00	0	0	
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.20256				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	100.20891				0.00	0	90,000,000
Total BWZ20A SPOT									0.00	0	90,000,000	
Total For BWZ20A									0.00	0	90,000,000	
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.39616				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	101.18801				0.00	0	0
Total BWZJ18 SPOT									0.00	0	0	
Total For BWZJ18									0.00	0	0	
BX161U On 01/10/2021 Spot Bond			100.00000	12.19995	100.00000	12.16186				0.00	0	0
Total BX161U SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.19995	100.00000	12.16186				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	12.23466	100.00000	12.19647				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	12.23466	100.00000	12.19647				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	29.38425	100.00000	29.31307				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	17.27669	100.00000	17.20071				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.89000	106.27252	9.89000	106.24394				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	103.54916				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			15.35000	94.42778	15.35000	94.38922				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	103.63591				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			13.15000	98.91593	13.15000	98.88171				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			8.55000	104.12313	8.55000	104.09945				0.00	0	1,200,000,000
Total CBL16 SPOT										0.00	0	1,200,000,000
Total For CBL16										0.00	0	1,200,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.00167				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			13.15000	96.40990	13.15000	96.37654				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	98.41738				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			10.16000	98.63431	10.16000	98.60776				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	101.29838				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	101.75696				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	101.53168				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			10.46000	106.91931	10.46000	106.88969				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			10.59500	112.88601	10.59500	112.85417				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			10.65000	108.62446	10.65000	108.59367				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			10.67000	103.31546	10.67000	103.28581				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	100.94136				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	103.89142				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	112.69300	10.00000	112.66360				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	102.52184				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	100.38554				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	102.18934				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	24.43387	100.00000	24.37467				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	30.66120	100.00000	30.58611				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	28.56780	100.00000	28.49859				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	99.78400				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	101.42098				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	101.81437				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	101.97118				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	100.24862				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	100.19927				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	100.03762				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.04202				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.04758				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.06091				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.13559				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	21.56841	100.00000	21.50034				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	101.93781				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	101.98761				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	102.06712				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	102.63379	10.11000	102.60628				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	131.08592	3.14000	133.30199				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			3.05000	139.51624	3.05000	133.13918				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	100.53130				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			9.34000	103.96735	9.34000	103.94083				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	101.95134				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	101.95134				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			9.39000	103.94811	9.39000	103.92148				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	103.95367	9.25000	103.92743				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			9.44000	102.64105	9.44000	102.61495				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	100.40523				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	100.43983				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	112.69300	10.00000	112.66400				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	112.69300	10.00000	112.66400				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	101.24978				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	101.08365				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	92.84129	13.50000	92.80833				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	101.07348	9.35000	101.04838				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	100.43291				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	100.34550				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	100.45594				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	100.45594				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	100.45594				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	100.32371				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			9.58000	100.41164	9.58000	100.38569				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	101.90721				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	101.61641				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	100.50509				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	100.38109				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	100.48475				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	101.08347				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	101.17237				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	100.55858				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	101.00710				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	101.55507				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.09622				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	100.32278				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	100.25389				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	101.18746				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	112.69300	10.00000	112.66400				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	99.99010				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	100.25147				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	100.00130				0.00	0	1,000,000,000
Total CLN295 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 CLN295										0.00	0	1,000,000,000
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.42817				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	99.99014				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	100.21389				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	100.03971				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	100.98692				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	101.41839				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			11.22500	96.43150	11.22500	96.40289				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			11.74500	92.97588	11.74500	92.94657				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	100.03424				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	100.43418				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	101.39076				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	101.85584				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	101.81776				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	103.74444	8.80500	103.76884				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	101.87154				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	100.40408				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	100.41012				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	100.43330				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	100.41335				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	100.44555				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	100.03424				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	101.81462				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	100.49244				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	100.03493				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	100.46134				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	100.36894				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	100.42200				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	101.79958				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	100.03151				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	101.70356				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	100.93002				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	101.69393				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	101.84602				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	100.36014				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			10.40500	101.19500	10.40500	101.16664				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	100.38722				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	101.75177				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			12.54500	102.62573	12.54500	102.59123				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	101.81469				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			12.57500	102.71768	12.57500	102.68364				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	106.76202	10.02000	106.73365				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	101.81469				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	101.91713				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	81.73541				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	100.38215				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	100.38900				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	100.38916				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	100.03930				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			9.86000	100.49791	9.86000	100.47120				0.00	0	60,000,000
Total CLN376 SPOT										0.00	0	60,000,000
Total For CLN376										0.00	0	60,000,000
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.11887				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	100.42341				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	98.30383	10.98000	98.27480				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	100.47441	11.00000	100.44469				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	100.42902				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	101.83007				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			12.33500	99.02389	12.33500	98.99116				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	100.46441				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	100.38888				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	102.02330				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	100.41124				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.37309				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	100.39100				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	100.81746				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	100.41935				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	101.10468				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	101.34654				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	101.33963				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	100.39091				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	100.43306				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	100.02604				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	100.02604				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	101.37513				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	100.39291				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	102.35647				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	100.42908				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	100.43109				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	102.36725				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	100.42507				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	100.50118				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	100.44513				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	102.50730				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	100.17520	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	100.35529				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	100.46521				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	45.17606	7.01000	45.76934				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	100.46921			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	102.49451			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	100.61489			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	100.56911			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	100.61489			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	103.85416			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	100.55515			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	100.44144			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	101.39036			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	100.54917			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	100.61160			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	100.65661				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	100.68041				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	100.02330				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	100.42711				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	100.38776				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	101.68583				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	100.74735				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	100.30979				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	101.20406				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			10.53000	107.06210	10.53000	107.03224				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	99.80291				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	100.23803				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	99.95717				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	100.28826				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	100.29784				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	100.28427				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			3.75000	133.96302	3.75000	133.91414				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			5.71000	95.70746	5.71000	95.90920				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			5.35000	98.31467	5.35000	98.49089				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	192.47580				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			9.07500	97.04604	9.07500	97.02251				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			8.69000	38.16700	8.69000	167.95212				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			8.69000	38.66692	8.69000	168.43815				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	99.87547				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	99.87948				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	100.38669				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	100.39118				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	99.87489				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	100.39521				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	101.85584				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	100.36540				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	100.38109				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	98.61788			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	100.38103			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	100.39492			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.11800			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	99.68980			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			8.94000	103.09375	8.94000	103.06912		15,734,400,000,000.00	1,760,000,000	1,876,374,000	
Total COJ04 SPOT								15,734,400,000,000.00	1,760,000,000	1,876,374,000	
Total For COJ04								15,734,400,000,000.00	1,760,000,000	1,876,374,000	
COJ05 On 05/06/2023 Spot Bond			9.91000	115.07174	9.91000	115.04134		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			10.07000	102.88170	10.07000	102.85378		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			10.93000	106.37462	10.93000	106.34369		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			10.29500	102.68069	10.29500	102.65253		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			10.47000	93.78064	10.47000	93.75435		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			11.42000	92.38019	11.42000	92.35201		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			11.42000	90.68636	11.42000	90.65885			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	13.63178	100.00000	13.59840			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	13.68190	100.00000	13.64839			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	21.42813	100.00000	21.37565			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	23.96300	100.00000	23.90496			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	22.24203	100.00000	22.18755			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			11.83500	97.46638	11.83500	97.43594			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	29.02742	100.00000	28.95633			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	22.35211	100.00000	22.29736				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	29.62377	100.00000	29.55122				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			8.21500	98.87795	8.21500	98.85596				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	100.13051	6.86000	100.11186				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	101.07968				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	101.44146				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	101.67808				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	100.84188				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	100.70300				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	100.64087				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	99.87866				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	46.18898	100.00000	46.07708				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	46.18898	100.00000	46.07708				0.00	0	0

Contract 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	63.29899	100.00000	63.17368				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	100.49158				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	102.78682				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	100.43549				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	62.77880				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			9.60000	100.57248	9.60000	100.54672				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			9.49000	101.40459	9.49000	101.37905				0.00	0	67,100,000
Total DV22 SPOT										0.00	0	67,100,000
Total For DV22										0.00	0	67,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	16.83463	100.00000	16.79757				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			9.95000	101.29876	9.95000	101.27203				0.00	0	2,220,000,000
Total DV23 SPOT										0.00	0	2,220,000,000
Total For DV23										0.00	0	2,220,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	11.42651	100.00000	11.40136				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.42651	100.00000	11.40136				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.00500	99.65252	10.00500	99.62608				0.00	0	60,000,000
Total DV24 SPOT										0.00	0	60,000,000
Total For DV24										0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DV24/R On 18/02/2024 Spot Bond			9.69000	101.26793	9.69000	101.24190				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.26793	9.69000	101.24190				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			10.88000	96.08370	10.88000	96.05604				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	101.32063	10.10000	101.29350				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.32063	10.10000	101.29350				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	100.75039				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	100.97573				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	105.12364				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	100.42674				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	104.72212				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	100.85541				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	101.06952				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	100.29727				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	99.73774				0.00	0	0

Contract 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	100.97900				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			8.52500	118.32610	8.52500	118.29925				0.00	0	21,900,000,000
Total E170 SPOT										0.00	0	21,900,000,000
Total For E170										0.00	0	21,900,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	19.51684	100.00000	19.47388				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			9.47500	101.07823	9.47500	101.05239				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			9.66000	100.95430	9.66000	100.92799				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			9.93500	100.66949	9.93500	100.64253				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	105.68374	3.04000	105.64705				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	102.43503				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	101.96628				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	19.47923	100.00000	19.43204				0.00	0	0

Contract 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			2.41000	107.77675	2.41000	107.74130				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	110.59491	2.25000	110.55901				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			2.50000	130.45893	2.50000	130.41571				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			2.50000	117.40954	2.50000	117.37064				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			2.50000	116.60878	2.50000	116.57015				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	110.65220	2.39000	110.61584				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			2.39000	108.22007	2.39000	108.18453				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	110.59491	2.25000	110.55901				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			9.99000	103.74851	9.99000	103.72102				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			9.74000	104.18512	9.74000	104.15775				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			10.47000	102.05544	10.47000	102.02714				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			10.66500	93.61531	10.66500	97.61420				0.00	0	0

Contract 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			10.93000	103.25444	10.93000	103.89134				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			10.57000	101.11481	10.57000	101.83999				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	100.92102				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	101.44483				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	101.39745				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	101.14471				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	100.82618				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	100.58547				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	0.00000	100.11724				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	22.85088	100.00000	22.79492				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	9.35972	100.00000	9.33680				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	101.45511				0.00	0	0

Contract 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	101.04161				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	100.02110				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	101.01055				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	101.03336				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	100.31067				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	66.93816	100.00000	66.77599				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	96.50689				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			12.65000	94.59744	12.65000	94.56575				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	98.06562				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	28.40568	100.00000	28.33687				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	28.50495	100.00000	28.43589				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	100.63385				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	101.24738				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	101.26024				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	101.31371				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	101.39138				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	112.69300	10.00000	112.66400				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	101.20111				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	101.18647				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	101.15460			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	101.20108			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	101.24614			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	101.20770			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	101.23411			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			8.29500	105.61754	8.29500	105.59408		161,148,624,000,000.00	19,427,200,000	21,984,524,400	
Total ES18 SPOT								1,148,624,000,000.00	19,427,200,000	21,984,524,400	
Total For ES18								1,148,624,000,000.00	19,427,200,000	21,984,524,400	
ES18/R On 20/04/2018 Spot Bond			9.25000	104.26374	9.25000	104.23798		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			9.08500	106.27506	9.08500	106.24940		154,423,673,871,000.00	16,997,652,600	7,338,003,300	
Total ES23 SPOT								1,423,673,871,000.00	16,997,652,600	7,338,003,300	
Total For ES23								1,423,673,871,000.00	16,997,652,600	7,338,003,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.95455	10.00000	101.92752		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			9.56500	89.54256	9.56500	89.51957		252,516,000,000.00	26,400,000	18,526,657,500	
Total ES26 SPOT								252,516,000,000.00	26,400,000	18,526,657,500	
Total For ES26								252,516,000,000.00	26,400,000	18,526,657,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.08465	7.85000	100.06348		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			10.12500	79.36379	10.22500	78.67354			895,050,000,000.00	88,400,000	74,454,154,800
Total ES33 SPOT									895,050,000,000.00	88,400,000	74,454,154,800
Total For ES33									895,050,000,000.00	88,400,000	74,454,154,800
ES33/R On 15/09/2033 Spot Bond			7.50000	100.42804	7.50000	100.40761			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			10.35000	87.28080	10.35000	87.25674			207,000,000,000.00	20,000,000	62,364,081,400
Total ES42 SPOT									207,000,000,000.00	20,000,000	62,364,081,400
Total For ES42									207,000,000,000.00	20,000,000	62,364,081,400
ES42/R On 25/04/2042 Spot Bond			8.50000	103.80047	8.50000	103.77686			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	100.78892			0.00	0	7,500,000,000
Total EXX01 SPOT									0.00	0	7,500,000,000
Total For EXX01									0.00	0	7,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.04882			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	25.85378	100.00000	25.77306			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	25.97095	100.00000	25.88986			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	26.12006	100.00000	26.03851			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	26.26918	100.00000	26.18716			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.10164			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	100.93584			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	100.99714			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	100.92600			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.89415			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	100.20227			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	100.58857			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	99.95731			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	100.67948			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	100.64089			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	101.23653			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	0.27098	100.00000	0.27032			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	0.27098	100.00000	0.27032			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	12.22518	100.00000	12.19557			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	11.90400	100.00000	11.87516			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			9.76000	100.01111	9.76000	99.98507			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	100.51729			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	101.85565			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	101.65117			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	100.76367			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	96.53681			0.00	0	700,000,000
Total FRB13 SPOT									0.00	0	700,000,000
Total For FRB13									0.00	0	700,000,000
FRB14 On 02/06/2026 Spot Bond			10.56000	100.07524	10.56000	101.36778			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0

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	101.97825			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	99.70763			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	99.85730			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	10.85903	100.00000	10.83273			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	102.61776			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.76000	107.90258	11.76000	107.86889			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	102.55771			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			10.45000	106.45807	10.45000	106.42845			0.00	0	367,500,000
Total FRBC21 SPOT									0.00	0	367,500,000
Total For FRBC21									0.00	0	367,500,000
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	101.18514			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			2.35000	142.48314	2.35000	143.39208			0.00	0	10,000,000
Total FRBI22 SPOT									0.00	0	10,000,000
Total For FRBI22									0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			2.70000	119.95436	2.70000	285.55200			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.57500	114.16045	2.57500	121.31124			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			3.60000	90.70442	3.60000	157.32836				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.30000	103.09156	3.30000	207.80039				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.75000	93.44105	3.75000	92.64366				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			7.19000	74.96379	7.19000	74.48791				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			9.24200	49.04280	9.24200	48.18190				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	47.64437	9.49000	46.75011				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	83.87097	100.00000	83.67816				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	27.66130	100.00000	27.57494				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	39.79724	100.00000	39.70083				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	100.96103				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	100.44958				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	100.39723				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	100.43027				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	100.33152	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	100.33152	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	100.42946				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	100.41214				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	100.45964				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	100.42342				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	100.26635	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
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.44622				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	100.53562				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	100.52162				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	57.57676	100.09221	57.43563				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	100.38989				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	105.20632				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	100.42210				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	96.94880	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	100.42616				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	100.39435				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	100.40523				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	100.51168				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	100.39918				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	75.21004	13.22500	75.18317				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	100.37994				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	100.38035				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	100.52608				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	100.33250				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			3.80500	106.93427	3.80500	110.59196				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	100.40932				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	100.40932				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	101.19682				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	100.03424				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	100.40932			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	100.38909			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	100.38143			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	101.73604			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	100.43590			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	102.30042			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	102.03489			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	100.49164			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	100.49124			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	100.40537			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	100.40537			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	100.04521			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.04757			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	112.69300	10.00000	112.66400			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	100.42436			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	102.03294			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	102.03294			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	101.53148			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	101.44511	8.75000	101.42126			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	100.39883			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	11.33906	100.00000	11.31129			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	10.52929	100.00000	10.50350			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	95.98888			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	14.85793	100.00000	14.82154			0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	100.41731			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	65.73879	100.00000	65.57953			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	101.49206			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	11.69471	100.00000	11.66607			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	44.81278	100.00000	44.70422			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	101.49202			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	44.49785	100.00000	44.39004			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	101.48887			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	101.42425			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	101.60172			0.00	0	200,000,000
Total FRC219 SPOT									0.00	0	200,000,000
Total For FRC219									0.00	0	200,000,000
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	101.51733			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			3.16000	137.86606	3.16000	137.81794			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	101.35142				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	101.33621				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	101.33621				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	101.13752				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	100.04462				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	100.42303				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	100.22132				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			4.02000	132.21932	4.02000	132.17013				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	100.58783				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	102.60257				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	102.40147				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	106.17094				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	103.07859				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	107.58574				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	108.10893				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	101.99171				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	101.55674				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	104.25980				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	104.58804				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	104.21739				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	103.38992				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	102.65832				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	89.44316				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	105.52884				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	85.39538			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.61962			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	101.81650			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			3.69000	111.52698	3.69000	134.30529			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			3.74000	104.44893	3.74000	133.97925			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			3.72000	102.65965	3.72000	134.10956			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	100.33316	4.11000	140.11580			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	102.00812			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	100.38105			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	100.42535			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	100.48481			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	100.46956			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	100.41467				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	100.41427				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	102.21451				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	20.18508	100.00000	20.13565				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	56.05833	100.00000	55.92104				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	91.70854	100.00000	91.47870				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	14.26463	100.00000	14.23007				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	100.40757				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	101.78723				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.02170				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.02423				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	99.29016				0.00	0	0
Total FRJ21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.24823				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	4.09971	100.00000	4.09183				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	4.09971	100.00000	4.09183				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	85.49013	2.17800	114.94541				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS100 On 31/01/2038 Spot Bond			2.51000	112.01569	2.51000	121.37948				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	101.78729				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	102.11047	10.38000	102.08204				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	102.11047	10.38000	102.08204				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			2.65000	109.26545	2.65000	118.58779				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	223.43815	2.74000	223.36255				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			2.62000	119.21939	2.62000	119.17950				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	222.56892	2.77000	222.49343				0.00	0	0
Total FRS112 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	102.04875				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			3.06000	116.99159	3.06000	116.95106				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			2.81500	115.43463	2.81500	115.39540				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			2.81500	115.43463	2.81500	115.39540				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	121.40707	2.89000	219.05801				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	217.72057	2.94000	217.64575				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			2.59000	106.12004	2.59000	106.08462				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	171.17476	2.97000	216.80374				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			3.72500	99.43705	3.72500	99.53720				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			3.30000	102.94626	3.30000	161.99944				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			3.54000	89.53898	3.54000	102.53600				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			3.29000	103.07448	3.29000	162.15787				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	91.02244	100.00000	90.79602				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			3.35000	161.26724	3.35000	161.20998				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	202.39354	3.48000	203.08342				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	85.10827				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			3.47000	90.24469	3.47000	103.69927				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			3.72500	86.57052	3.72500	99.53720				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			3.25000	93.32836	3.25000	107.46094				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			3.16000	164.29111	3.16000	164.23361				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	209.20823	3.25000	209.13458				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	100.00000				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			3.29000	162.21520	3.29000	162.15787				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			3.29000	162.21520	3.29000	162.15787				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			3.58000	95.39205	3.58000	157.63491				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			3.36000	114.38274	3.36000	114.34219				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			2.86000	139.90066	2.86000	139.85295				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	92.18800				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			3.64000	156.77421	3.64000	156.71732				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			3.68000	156.16585	3.68000	156.10901				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			3.33000	114.64066	3.33000	114.60012				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			3.65000	156.62186	3.65000	156.56499				0.00	0	700,000,000
Total FRS152 SPOT										0.00	0	700,000,000
Total For FRS152										0.00	0	700,000,000
FRS152 On 31/03/2028 Spot Bond			3.69000	156.01418	3.69000	155.95735				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	101.31073				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	100.36142				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	49.60037	100.00000	44.83793				0.00	0	19,067,276,600
Total FRS156 SPOT										0.00	0	19,067,276,600
Total For FRS156										0.00	0	19,067,276,600
FRS36 On 07/12/2023 Spot Bond			2.46000	121.68422	2.46000	289.67182				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	122.48706	2.35000	291.58386				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	117.34495	3.07000	279.33750				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			2.82000	100.15500	2.82000	140.12687				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	101.74720				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			2.35000	143.43903	2.35000	143.39208				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	99.95301				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	101.56786				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			2.49000	118.47600	2.49000	118.43679				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	59.71639	104.97509	59.56366				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	60.98736	101.07593	60.83656				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	56.96743	100.44759	56.82736				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	59.50004	100.76967	59.35331				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	126.02642	2.26000	125.98542				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			2.52000	96.48252	2.52000	121.81709				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	99.38116				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			2.55000	96.26383	2.55000	121.54088				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.02091				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	121.03204	2.55000	288.11859				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	101.43685				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	100.94107				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			8.27000	100.68871	8.27000	100.66617			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			8.41000	107.94418	8.41000	107.91989			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			8.81500	103.99881	8.81500	103.97444			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			9.05000	99.13208	9.05000	99.10798			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			9.75500	91.37451	9.75500	91.35047			0.00	0	150,000,000
Total FRX23 SPOT									0.00	0	150,000,000
Total For FRX23									0.00	0	150,000,000
FRX24 On 10/12/2024 Spot Bond			9.97000	107.72862	9.97000	107.69998			0.00	0	130,000,000
Total FRX24 SPOT									0.00	0	130,000,000
Total For FRX24									0.00	0	130,000,000
FRX26 On 01/10/2026 Spot Bond			10.34000	94.97194	10.34000	94.94563		10,340,000,000,000.00		1,000,000,000	930,000,000
Total FRX26 SPOT								10,340,000,000,000.00		1,000,000,000	930,000,000
Total For FRX26								10,340,000,000,000.00		1,000,000,000	930,000,000
FRX30 On 31/01/2030 Spot Bond			10.54000	96.15943	10.54000	96.13258			0.00	0	340,000,000
Total FRX30 SPOT									0.00	0	340,000,000
Total For FRX30									0.00	0	340,000,000
FRX31 On 21/02/2031 Spot Bond			10.60000	93.13834	10.60000	93.11220			0.00	0	360,000,000
Total FRX31 SPOT									0.00	0	360,000,000
Total For FRX31									0.00	0	360,000,000
FRX45 On 14/04/2045 Spot Bond			10.77500	79.35749	10.77500	79.33474			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	100.35081			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	100.36086				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	100.82209				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	100.38909				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	100.44140				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.01582				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	100.92789				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	100.92041				0.00	0	190,800,000
Total FS2A5 SPOT										0.00	0	190,800,000
Total For FS2A5										0.00	0	190,800,000
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.08379				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.11359				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	101.24457				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	6.16138	100.00000	6.14646				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	1.03371	100.00000	1.03120				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	34.07917	100.00000	33.99571				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	5.71754	100.00000	5.70353				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	0.95924	100.00000	0.95689				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	11.06489	100.00000	11.03034				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	1.96931	100.00000	1.96316				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	0.35050	100.00000	0.34940				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	2.72077	100.00000	2.71418				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	3.03195	100.00000	3.02249				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	3.03195	100.00000	3.02249				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	3.03195	100.00000	3.02249				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	3.03195	100.00000	3.02249				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	99.70250				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			9.78000	99.72920	9.78000	99.70319				0.00	0	123,000,000
Total GFC04 SPOT										0.00	0	123,000,000
Total For GFC04										0.00	0	123,000,000
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.97479				0.00	0	0
Total GH31A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.00255				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.01364				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.08564				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	101.17417				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	101.22945				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	100.85173				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	13.51309	100.00000	13.48000				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	40.44939	100.00000	40.35033				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	21.62466	100.00000	21.57169				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	12.33703	100.00000	12.30715				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	19.67428	100.00000	19.61218				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	14.89621	100.00000	14.84919				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	2.21297	100.00000	2.20645				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	75.72614	100.00000	75.56936				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	51.57802	100.00000	51.46356				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	35.40752	100.00000	35.30324				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	31.91904	100.00000	31.88360				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	17.70376	100.00000	17.65162				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	14.18624	100.00000	14.17049				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	8.85188	100.00000	8.82581				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	6.30500	100.00000	6.29800				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	4.43918	100.00000	4.42600				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	2.80533	100.00000	2.80222				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	2.21297	100.00000	2.20645				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	102.00495				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	101.83610				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	101.93422				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	100.56697				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	101.12531				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	100.21773				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	99.81670			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	101.25694			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	101.25157			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.22373			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	99.72549			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	100.50503			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		21,750,000,000,000.00	217,500,000	435,000,000	
Total GRX01U SPOT								21,750,000,000,000.00	217,500,000	435,000,000	
Total For GRX01U								21,750,000,000,000.00	217,500,000	435,000,000	
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	100.66392			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	107.31644			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	102.22603			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HC2T1 On 05/10/2017 Spot Bond			100.00000	44.64075	100.00000	44.44444		500,000,000,000,000.00	105,000,000,000	35,000,000,000	
Total HC2T1 SPOT								500,000,000,000,000.00	105,000,000,000	35,000,000,000	
Total For HC2T1								500,000,000,000,000.00	105,000,000,000	35,000,000,000	
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	102.07425			0.00	0	0
Total HCH01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HCH01										0.00	0	0
HCH01.On 25/10/2016 Spot Bond			100.00000	97.53342	100.00000	97.28008				0.00	0	0
Total HCH01/JIBAR SPOT										0.00	0	0
Total For HCH01/JIBAR										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	14.15843	100.00000	14.12412				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	100.54219				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	101.55703				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	100.51089				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	99.86027				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	99.85842				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	99.85672				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	103.96863				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	10.45630	100.00000	10.43097				0.00	0	0
Total HM1B8U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.45630	100.00000	10.43097				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	11.09218	100.00000	11.06531				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	11.09218	100.00000	11.06531				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	11.90974	100.00000	11.88089				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	11.90974	100.00000	11.88089				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	12.90898	100.00000	12.87771				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.44775			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	112.69300	10.00000	112.66400			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			9.57000	101.38303	9.57000	101.35737			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	101.23268			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	101.16724			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	99.67706			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	99.68510			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			8.72500	105.01973	8.72500	104.99536		90,565,500,000,000.00	10,380,000,000	6,390,000,000	
Total HWAY20 SPOT								10,565,500,000,000.00	10,380,000,000	6,390,000,000	
Total For HWAY20								10,565,500,000,000.00	10,380,000,000	6,390,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.38287	100.00000	15.34901		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	122.48706	2.35000	291.58386		0.00	0	12,000,000,000	
Total HWAY23 SPOT								0.00	0	12,000,000,000	

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 HWAY23									0.00	0	12,000,000,000
HWAY2 On 07/12/2024 Spot Bond			2.21000	126.28251	2.21000	300.62018			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.53000	102.28540	2.53000	102.25131			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			10.35000	92.78941	10.35000	92.76396		113,229,000,000,000.00	10,940,000,000	6,270,000,000	
Total HWAY34 SPOT								13,229,000,000,000.00	10,940,000,000	6,270,000,000	
Total For HWAY34								13,229,000,000,000.00	10,940,000,000	6,270,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.72171	100.00000	10.69810		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			10.36000	92.54421	10.36000	92.51880		0.00	0	50,000,000	
Total HWAY35 SPOT								0.00	0	50,000,000	
Total For HWAY35								0.00	0	50,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.72168	100.00000	10.69808		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF05 On 09/10/2016 Spot Bond			100.00000	99.18479	100.00000	98.91599		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	89.02439	100.00000	88.80779		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	99.72685		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	100.39072		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	17.35377	100.00000	17.27662		0.00	0	0	
Total HWF10U SPOT								0.00	0	0	
Total For HWF10U								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	112.69300	10.00000	112.66400		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			1.91000	127.62901	1.91000	127.58874			21,427,312,080,000.00	11,218,488,000	42,277,952,700
Total I2025 SPOT									21,427,312,080,000.00	11,218,488,000	42,277,952,700
Total For I2025									21,427,312,080,000.00	11,218,488,000	42,277,952,700
I2029 On 31/03/2029 Spot Bond			1.97000	99.98375	1.97000	99.95198			365,541,380,000.00	185,554,000	29,181,400,000
Total I2029 SPOT									365,541,380,000.00	185,554,000	29,181,400,000
Total For I2029									365,541,380,000.00	185,554,000	29,181,400,000
I2033 On 28/02/2033 Spot Bond			1.90000	107.49246	1.90000	107.45849			44,589,948,980,000.00	23,468,394,200	34,816,697,100
Total I2033 SPOT									44,589,948,980,000.00	23,468,394,200	34,816,697,100
Total For I2033									44,589,948,980,000.00	23,468,394,200	34,816,697,100
I2038 On 31/01/2038 Spot Bond			1.89000	134.76351	1.89000	134.72107			161,234,122,077,000.00	85,309,059,300	169,716,280,600
Total I2038 SPOT									161,234,122,077,000.00	85,309,059,300	169,716,280,600
Total For I2038									161,234,122,077,000.00	85,309,059,300	169,716,280,600
I2046 On 31/03/2046 Spot Bond			1.98000	132.86302	1.98000	132.82078			177,397,704,000.00	89,594,800	105,953,278,800
Total I2046 SPOT									177,397,704,000.00	89,594,800	105,953,278,800
Total For I2046									177,397,704,000.00	89,594,800	105,953,278,800
I2050 On 31/12/2050 Spot Bond			1.99000	142.94270	1.99000	142.89729			104,235,668,069,020.00	52,379,732,698	121,649,844,500
Total I2050 SPOT									104,235,668,069,020.00	52,379,732,698	121,649,844,500
Total For I2050									104,235,668,069,020.00	52,379,732,698	121,649,844,500
IBL22 On 15/03/2018 Spot Bond			8.44000	102.63276	8.44000	102.60933			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	101.50061			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	100.07907	3.65000	140.32173			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			2.42000	102.13618	2.42000	142.90028			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	100.20270			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			8.56000	100.37535	8.56000	100.35224			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	100.80965				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	112.69300	10.00000	112.66400				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			9.08000	100.19981	9.08000	100.17550				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			9.50500	95.39410	9.50500	95.37004				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			8.95000	97.87328	8.95000	97.84975				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	100.07226	7.34000	100.05245				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			9.49500	100.34109	9.49500	100.31580				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	100.94376				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			8.86000	100.22194	8.86000	100.19834				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	101.65831				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	101.16680				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			8.21000	101.29793	8.21000	101.27580				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			8.82000	102.04792	8.82000	102.02399				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.03500	102.49492	10.03500	102.46766				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	100.93079				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	101.64960				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	101.49828				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	100.59591				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	101.63226				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	100.49104				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			3.15000	137.93335	3.15000	137.88523				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	100.14268				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	32.96114	100.00000	32.88129				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	101.30831				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	101.16889				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				105.30688	0.00000	100.99699				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.02470				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			10.08500	103.40483	10.08500	103.37719				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			8.65000	104.67402	8.65000	104.64993				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	24.36299	100.00000	24.30397				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	12.68759	100.00000	12.65685				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	101.70149				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	100.32112				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	19.06139	100.00000	19.00188				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	101.08395				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.11961				0.00	0	0
Total IBL86 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.95000	105.49664	8.95000	105.47155			895,000,000,000.00	100,000,000	50,000,000
Total IBL87 SPOT									895,000,000,000.00	100,000,000	50,000,000
Total For IBL87									895,000,000,000.00	100,000,000	50,000,000
IBL88 On 20/05/2021 Spot Bond			9.50000	106.88691	9.50000	106.85996			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	16.13117	100.00000	16.09567			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.05419			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	18.07673	100.00000	20.98695			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	100.81369			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	99.83735			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	100.85247			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	100.73816			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	100.58221			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	100.34361			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond			100.00000	17.07464	100.00000	8.85688			0.00	0	22,000,000,000
Total IBL97 SPOT									0.00	0	22,000,000,000

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 IBL97										0.00	0	22,000,000,000
IBL98 On 03/10/2023 Spot Bond			100.00000	9.69619	100.00000	0.34558				0.00	0	22,000,000,000
Total IBL98 SPOT										0.00	0	22,000,000,000
Total For IBL98										0.00	0	22,000,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02796	100.00000	0.02790				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.70989				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	101.50902				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			9.82000	98.95421	9.82000	98.92829				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	100.95059				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	98.10113				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			10.52000	98.26395	10.52000	98.23659				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	101.25678				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			11.33000	104.07061	11.33000	104.03364				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	100.88311	5.00000	100.86951				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	102.32036	5.00000	102.30656				0.00	0	0
Total IDCP04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.24099	4.00000	100.23002				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	101.87866	4.00000	101.86763				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.92000	101.64572	8.92000	101.62148				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			8.21000	101.85930	8.21000	101.85176				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	7.69994	100.00000	7.68108				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	61.11755	100.00000	60.96949				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	43.08903	100.00000	42.98464				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	3.94472	100.00000	3.93725				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	9.44557	100.00000	9.42269				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	13.72270	100.00000	13.68945				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	18.80637	100.00000	18.76081				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	10.28067	100.00000	10.25792				0.00	0	0
Total IN289U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	82.44205	100.00000	82.25966				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	11.56458	100.00000	11.53625				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	22.24982	100.00000	22.19533				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	86.05248	100.00000	85.85736				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	61.44367	100.00000	61.30387				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	44.11046	100.00000	44.01010				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	88.43077	100.00000	88.22071				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	12.57099	100.00000	12.54055				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	12.48005	100.00000	12.44948				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	67.00482	100.00000	66.80007				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	15.23157	100.00000	15.18349				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	6.23085	100.00000	6.21118				0.00	0	0
Total IN332U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN332U										0.00	0	0
IN333U On 28/02/2017 Spot Bond			100.00000	80.03153	100.00000	79.69807				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	12.52240	100.00000	12.46673				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.35743				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	100.76720				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	100.06040	6.50000	100.04314				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	112.69300	10.00000	112.66400				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	100.35034				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	100.02436				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	101.72413				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	102.33973				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	101.77095				0.00	0	0
Total INLV03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.06000	104.25279	12.06000	104.21963				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	112.69300	10.00000	112.66400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	102.07839				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	104.40252	8.45000	104.37891				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	100.18707				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.04574				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.04647				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	101.97882				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	101.99775				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	100.75550				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	100.39381				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	100.40459				0.00	0	0
Total IPF15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.41105			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	100.32270			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.32619			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	100.32968			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	101.45315			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			9.89000	101.62571	9.89000	101.59905		36,593,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								36,593,000,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								36,593,000,000,000.00	3,700,000,000	1,850,000,000	
IPL6 On 28/09/2017 Spot Bond			8.89000	101.02801	8.89000	101.00373		0.00	0	0	
Total IPL6 SPOT								0.00	0	0	
Total For IPL6								0.00	0	0	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	50.77970	100.00000	50.66607		0.00	0	0	
Total IPL6/R203 SPOT								0.00	0	0	
Total For IPL6/R203								0.00	0	0	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.00003		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	38.81745	100.00000	38.72341		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	99.21973		0.00	500,000,000	830,000,000	
Total IPL8 SPOT								0.00	500,000,000	830,000,000	
Total For IPL8								0.00	500,000,000	830,000,000	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	10.87232	100.00000	10.84598		0.00	0	0	
Total IPL8/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 IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.83220				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.00493				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.81243				0.00	0	330,000,000
Total IV016 SPOT										0.00	0	330,000,000
Total For IV016										0.00	0	330,000,000
IV017 On 31/01/2022 Spot Bond			3.51000	96.84018	3.51000	135.48661				0.00	0	10,000,000
Total IV017 SPOT										0.00	0	10,000,000
Total For IV017										0.00	0	10,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.49850	2.75000	100.49105				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			3.85000	153.61041	3.85000	153.55380				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.05061				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	99.84731				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	102.01488				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	98.63610				0.00	0	10,000,000
Total IV025 SPOT										0.00	0	10,000,000
Total For IV025										0.00	0	10,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.67250				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			3.91000	108.81767	3.91000	109.72737				0.00	0	0
Total IV030 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.91000	108.72696	3.91000	109.72737			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	100.65685			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.20020			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.75608			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			11.76000	104.22398	11.76000	104.19161			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	99.93750			0.00	0	340,000,000
Total IV035 SPOT									0.00	0	340,000,000
Total For IV035									0.00	0	340,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	102.39241			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	100.38249			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.60000	134.34328	4.60000	127.58522		17,751,400,000,000.00	3,859,000,000	1,076,000,000	
Total IV039 SPOT								17,751,400,000,000.00	3,859,000,000	1,076,000,000	
Total For IV039								17,751,400,000,000.00	3,859,000,000	1,076,000,000	
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	100.18897			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			12.11000	105.74088	12.11000	99.68020			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	25.71064	100.00000	25.64836			0.00	0	0
Total IV057U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.61000	110.32084	10.61000	110.28985				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	103.05782				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.95000	152.12973	3.95000	152.07325				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	100.00000	7.65000	99.87440				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	99.85350	7.65000	99.72827				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	99.40899	7.75000	99.28326				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	99.26233	7.75000	99.13697				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	99.11610	7.75000	98.99110				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	98.87298	7.85000	98.74700				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	98.80995	7.85000	98.68412				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	98.66318	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	98.55861	7.85000	98.20474				0.00	0	0
Total IVA650 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA650										0.00	0	0
IVA654 On 05/01/2017 Spot Bond			7.85000	98.08044	7.85000	97.95647				0.00	0	0
Total IVA654 SPOT										0.00	0	0
Total For IVA654										0.00	0	0
IVA655 On 12/01/2017 Spot Bond			100.00000	78.83369	100.00000	100.00000				0.00	0	0
Total IVA655 SPOT										0.00	0	0
Total For IVA655										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.69300	10.00000	112.66400				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	100.85726				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	99.69292				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	99.83662				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	102.03581				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	101.22194				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.04661				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	101.71835				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.02183				0.00	0	0
Total IVC033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.02455			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	94.35625			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			9.42000	101.73237	9.42000	101.70693			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	20.67066	100.00000	20.62516			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	20.42476	100.00000	20.37528			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			9.63000	100.79764	9.63000	100.77188			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	101.69699			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	102.19656			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	101.50001			0.00	0	200,000,000
Total IVC048 SPOT									0.00	0	200,000,000
Total For IVC048									0.00	0	200,000,000
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.12546			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	100.76771			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	101.58803			0.00	0	0
Total IVC051 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.42094				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	100.23089				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.04645				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	101.64960				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.04803				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	101.55501				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	100.51411				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	100.59804				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	101.53417				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	102.00366				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	101.99889				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	101.57659				0.00	0	0
Total IVC077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	101.11135				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.11135				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	99.78028				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	12.65661	100.00000	12.60095				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	101.80825				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	101.26350				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	2.77879	100.00000	2.77353				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	40.16283	100.00000	40.06447				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	28.84656	100.00000	28.77592				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	4.01528	100.00000	4.00766				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	1.77114	100.00000	1.76778				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	1.73453	100.00000	1.73123				0.00	0	0
Total IVC85U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC85U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.89697				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	100.62307				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	100.57425				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	100.75700				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	100.14833				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	100.15706				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	17.92877	100.00000	17.88534				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	100.93162				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	101.90591				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	101.88275				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			9.07000	129.64935	9.07000	129.61811				0.00	0	0
Total KW01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.12617			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	100.73186			0.00	9,000,000,000	4,500,000,000
Total LBK06 SPOT									0.00	9,000,000,000	4,500,000,000
Total For LBK06									0.00	9,000,000,000	4,500,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.27410			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	100.13779			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	16.73655	100.00000	16.69601			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			10.17500	101.93791	10.17500	101.91041			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	103.40127	9.62000	103.37487			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	101.08803	9.71000	101.06198			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	100.39399			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	39.47866	100.00000	39.38303			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	101.60177			0.00	0	0
Total LEW01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.10000	99.95881	9.10000	99.93465			59,332,000,000,000.00	6,520,000,000	3,260,000,000
Total LGL02 SPOT									59,332,000,000,000.00	6,520,000,000	3,260,000,000
Total For LGL02									59,332,000,000,000.00	6,520,000,000	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.34000	97.74436	9.34000	97.71985			5,604,000,000,000.00	600,000,000	300,000,000
Total LGL03 SPOT									5,604,000,000,000.00	600,000,000	300,000,000
Total For LGL03									5,604,000,000,000.00	600,000,000	300,000,000
LGL04 On 14/08/2020 Spot Bond			10.12500	98.29382	10.12500	98.26744			18,832,500,000,000.00	1,860,000,000	1,280,000,000
Total LGL04 SPOT									18,832,500,000,000.00	1,860,000,000	1,280,000,000
Total For LGL04									18,832,500,000,000.00	1,860,000,000	1,280,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.62859			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	15.53502	100.00000	15.47597			753,110,000,000,000.00	67,531,100,000	40,000,000,000
Total LGL06 SPOT									753,110,000,000,000.00	67,531,100,000	40,000,000,000
Total For LGL06									753,110,000,000,000.00	67,531,100,000	40,000,000,000
LGL07 On 04/10/2022 Spot Bond			100.00000	0.77756	100.00000	0.77414			060,000,000,000,000.00	20,600,000,000	60,000,000,000
Total LGL07 SPOT									060,000,000,000,000.00	20,600,000,000	60,000,000,000
Total For LGL07									060,000,000,000,000.00	20,600,000,000	60,000,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.80784			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	101.80216			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			13.15000	105.51687	13.15000	105.48035			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			14.07500	106.14446	14.07500	106.10524			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	100.59548			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	101.36764			0.00	0	0
Total LOM01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.09568			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	101.15524			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	101.22667			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	101.25691			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	100.51250			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	101.43892			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	97.68054			0.00	0	0
Total MAQ083 SPOT									0.00	0	0
Total For MAQ083									0.00	0	0
MAQ08 On 27/10/2016 Spot Bond				100.00000	0.00000	99.54173			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	98.59025			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	100.77858			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	100.78307			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	103.33084			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.52977				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ01 On 31/08/2019 Spot Bond				100.00000	0.00000	100.72606				0.00	0	0
Total MAQ011 SPOT										0.00	0	0
Total For MAQ011										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.05465				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	100.30339				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	101.30476				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	101.85814				0.00	0	2,000,000,000
Total MBF039 SPOT										0.00	0	2,000,000,000
Total For MBF039										0.00	0	2,000,000,000
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.35019				0.00	0	2,500,000,000
Total MBF042 SPOT										0.00	0	2,500,000,000
Total For MBF042										0.00	0	2,500,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	99.82051				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	101.24804				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	100.42136				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	100.49829				0.00	0	0
Total MBF048 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF048										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	100.40916				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	101.13470				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05: On 16/05/2019 Spot Bond				100.00000	0.00000	101.19846				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	24.51105	100.00000	24.43452				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	0.00000	100.15870				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05: On 28/09/2019 Spot Bond				100.00000	0.00000	100.16799				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBLSA: On 30/10/2017 Spot Bond			2.30000	97.66582	2.30000	104.10228				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	99.48413				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	100.26959				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	100.56378				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	65.64162	100.00000	65.48260				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	44.98250	100.00000	44.87353				0.00	0	0
Total MBP30U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	45.05490	100.00000	44.94576				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	43.23493	100.00000	43.13019				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	89.75610	100.00000	89.53771				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	101.60447				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			9.05000	99.72564	9.05000	104.20702				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	102.08480	8.00000	106.56978				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			9.10000	99.35491	9.10000	99.33077				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	99.77490	8.91000	99.75115				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	100.00000				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	102.23223				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	102.31648				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			8.37500	99.97706	8.37500	100.00000				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.07000	102.87250	9.07000	102.84770			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.88500	103.00188	9.88500	102.97488			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	100.35885			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			9.87500	101.32708	9.87500	101.37017			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			9.30000	102.73345	9.30000	102.70794			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	100.63227			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			9.76000	102.37191	9.76000	101.56990		15,616,000,000,000.00	1,600,000,000	400,000,000	
Total MMIG02 SPOT								15,616,000,000,000.00	1,600,000,000	400,000,000	
Total For MMIG02								15,616,000,000,000.00	1,600,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.30397			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			11.72000	98.81164	11.72000	99.34870			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			11.06500	101.43041	11.06500	100.69704		23,236,500,000,000.00	2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								23,236,500,000,000.00	2,100,000,000	1,050,000,000	
Total For MMIG05								23,236,500,000,000.00	2,100,000,000	1,050,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.00000	102.62937	9.00000	102.60469			0.00	0	0
Total MQB02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.06500	103.08622	9.06500	103.06139			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	74.88675	100.00000	74.74624			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	84.30046	100.00000	84.10974			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	20.22058	100.00000	20.15745		2,500,000,000,000.00	25,000,000	25,000,000	
Total MTN08U SPOT								2,500,000,000,000.00	25,000,000	25,000,000	
Total For MTN08U								2,500,000,000,000.00	25,000,000	25,000,000	
MTN09 On 20/04/2019 Spot Bond			100.00000	26.13784	100.00000	26.07999		2,500,000,000,000.00	25,000,000	25,000,000	
Total MTN09U SPOT								2,500,000,000,000.00	25,000,000	25,000,000	
Total For MTN09U								2,500,000,000,000.00	25,000,000	25,000,000	
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	9.99511	100.89771	9.97071		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	10.10521	100.61875	10.08059		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	100.36491			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	100.36894			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	100.41285			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	110.39618			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	11.16803	100.00000	11.14067			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	11.94616	100.00000	11.91689			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			10.13000	94.74706	10.13000	94.72162			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			9.65000	102.39838	9.65000	102.37201			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			9.98500	108.95020	9.98500	102.11376			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			10.47000	109.20352	10.47000	102.06768			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			9.36000	101.67118	9.36000	101.64592			0.00	0	55,000,000
Total NBK11A SPOT									0.00	0	55,000,000
Total For NBK11A									0.00	0	55,000,000
NBK12/ On 19/03/2021 Spot Bond			9.77000	99.04956	9.77000	99.02346			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	100.43141	9.38000	100.40598			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			9.73500	100.42109	9.73500	100.39472			0.00	0	30,000,000
Total NBK13A SPOT									0.00	0	30,000,000
Total For NBK13A									0.00	0	30,000,000
NBK13/ On 21/02/2017 Spot Bond				100.00000	0.00000	101.25853			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.57000	101.53272	9.57000	101.51818			0.00	0	70,000,000
Total NBK14A SPOT									0.00	0	70,000,000
Total For NBK14A									0.00	0	70,000,000
NBK15/ On 11/02/2022 Spot Bond			9.81000	97.14805	9.81000	97.12277			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	101.32850			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			10.68000	94.64462	10.68000	94.61786			0.00	0	1,190,000,000
Total NBK16A SPOT									0.00	0	1,190,000,000
Total For NBK16A									0.00	0	1,190,000,000
NBK17/ On 22/04/2026 Spot Bond			10.85000	99.26060	10.85000	99.23195		26,474,000,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								26,474,000,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								26,474,000,000,000.00	2,440,000,000	1,220,000,000	
NBK17/ On 28/11/2016 Spot Bond				100.00000	0.00000	100.84680			0.00	10,160,000,000	5,080,000,000
Total NBK17B SPOT									0.00	10,160,000,000	5,080,000,000
Total For NBK17B									0.00	10,160,000,000	5,080,000,000
NBK18/ On 01/06/2020 Spot Bond			9.50500	102.44877	9.50500	102.42278			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	100.22345			0.00	9,600,000,000	4,800,000,000
Total NBK18B SPOT									0.00	9,600,000,000	4,800,000,000
Total For NBK18B									0.00	9,600,000,000	4,800,000,000
NBK19, On 01/06/2022 Spot Bond			9.96000	101.96186	9.96000	101.93479			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.05150			0.00	0	1,020,000,000
Total NBK19B SPOT									0.00	0	1,020,000,000
Total For NBK19B									0.00	0	1,020,000,000
NBK20, On 01/06/2026 Spot Bond			10.57000	102.31477	10.57000	102.28598			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.13435			0.00	0	40,000,000
Total NBK20B SPOT									0.00	0	40,000,000
Total For NBK20B									0.00	0	40,000,000
NBK21, On 21/07/2027 Spot Bond			11.12000	99.15348	11.12000	99.12433			0.00	0	340,000,000
Total NBK21A SPOT									0.00	0	340,000,000
Total For NBK21A									0.00	0	340,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.23185			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.18000	107.90770	9.18000	107.88138			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	101.19036			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.77000	103.55332	10.77000	103.52380			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	101.17108			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			11.02000	103.59593	11.02000	103.56573		22,040,000,000,000.00	0.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT								22,040,000,000,000.00	0.00	2,000,000,000	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									2,040,000,000,000.00	2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.35382			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			9.97500	104.59395	9.97500	104.56630			2,394,000,000,000.00	240,000,000	120,000,000
Total NBK25A SPOT									2,394,000,000,000.00	240,000,000	120,000,000
Total For NBK25A									2,394,000,000,000.00	240,000,000	120,000,000
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.33834			0.00	0	340,000,000
Total NBK25B SPOT									0.00	0	340,000,000
Total For NBK25B									0.00	0	340,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	15.25576	100.00000	15.22218			6,000,000,000,000.00	60,000,000	30,000,000
Total NBK26A SPOT									6,000,000,000,000.00	60,000,000	30,000,000
Total For NBK26A									6,000,000,000,000.00	60,000,000	30,000,000
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.95276			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			10.66000	107.39183	10.66000	107.36153			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	100.83437			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			9.98500	108.60439	9.98500	101.83491			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	101.15612			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			10.47000	109.11740	10.47000	101.99709			0.00	0	9,700,000
Total NBK29A SPOT									0.00	0	9,700,000
Total For NBK29A									0.00	0	9,700,000
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.14697			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	101.21358			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	101.24055			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	100.97747			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	101.71014			0.00	160,000,000	540,000,000
Total NBK33B SPOT									0.00	160,000,000	540,000,000
Total For NBK33B									0.00	160,000,000	540,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.41830			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	101.44868			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	101.48649			0.00	0	330,000,000
Total NBK36B SPOT									0.00	0	330,000,000
Total For NBK36B									0.00	0	330,000,000
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	101.54625			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	101.60712			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			8.96000	106.96789	8.96000	106.94198		3,440,640,000,000.00		384,000,000	384,000,000
Total NBK3A SPOT								3,440,640,000,000.00		384,000,000	384,000,000
Total For NBK3A								3,440,640,000,000.00		384,000,000	384,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	20.36441	100.00000	20.31884			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			11.24500	42.36177	11.24500	42.34944			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	101.68531			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	102.03991				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	101.30223				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	100.37195				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	100.16918				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	101.59693				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	100.38903				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	9.09122	100.00000	9.06894				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.09122	100.00000	9.06894				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			10.41500	101.70926	10.41500	101.68073				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	100.38702				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			10.45000	100.65663	10.45000	100.62831				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	100.38903				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	100.35603				0.00	0	0

Contract 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	100.35611				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	100.39216				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	100.39618				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	100.82192				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	99.88496				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	100.28953				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	99.88500				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	102.00298				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.06318				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			10.62000	99.28308	10.62000	99.63643				0.00	0	100,000,000
Total NED15 SPOT										0.00	0	100,000,000
Total For NED15										0.00	0	100,000,000
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	97.81408				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	102.30379				0.00	0	0

Contract 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	102.19486				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.05620				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			11.42500	99.70289	11.42500	102.50438		45,471,500,000,000.00		3,980,000,000	1,990,000,000	
Total NED20 SPOT								15,471,500,000,000.00		3,980,000,000	1,990,000,000	
Total For NED20								15,471,500,000,000.00		3,980,000,000	1,990,000,000	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	99.98012				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	116.20806	9.44500	116.17893				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	101.69537				0.00	0	20,000,000
Total NEDT1A SPOT										0.00	0	20,000,000
Total For NEDT1A										0.00	0	20,000,000
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	100.43654				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	112.69300	10.00000	112.66400				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	105.34946	13.50000	105.31186				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	100.78620				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	184.22342	2.36000	184.16294				0.00	0	0

Contract 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			2.77000	104.90722	2.77000	119.53663				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	203.17030	3.45000	203.10402				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			3.16000	116.11460	3.16000	116.07408				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			3.44000	159.95910	3.44000	159.80006				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			3.51000	159.29322	3.51000	158.71325				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			8.92500	103.19996	8.92500	103.17547				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	85.25216	100.00000	85.09715				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			9.55500	103.93959	9.55500	103.91292				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.02981				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.01193				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	101.19963				0.00	0	0

Contract 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	101.05965				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	100.99719				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			9.75500	103.95418	9.75500	103.92696				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.04770				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.03578				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.11552				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			9.95500	103.96881	9.95500	103.94104				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.05962				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.06559				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	101.16671				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	101.28565				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.08346				0.00	0	0

Contract 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	101.21014				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			8.87500	110.73335	8.87500	110.70708				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			9.69500	116.79224	9.69500	116.76220				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	183.96262	2.25500	183.90283				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			11.39000	109.83350	11.39000	109.80027		57,861,200,000,000.00		5,080,000,000	2,540,000,000	
Total NRA028 SPOT								57,861,200,000,000.00		5,080,000,000	2,540,000,000	
Total For NRA028								57,861,200,000,000.00		5,080,000,000	2,540,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.27147	100.00000	16.23546				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	100.40453				0.00	800,000,000	1,300,000,000
Total NTC16 SPOT										0.00	800,000,000	1,300,000,000
Total For NTC16										0.00	800,000,000	1,300,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.84720				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	100.80413				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	101.77585				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.03090				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	101.26028				0.00	0	0

Contract 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	19.90813	100.00000	19.85990			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.11541			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			10.07500	101.13445	10.07500	101.10745			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	100.57347			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			10.29000	97.50283	10.29000	98.91234		30,870,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								30,870,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								30,870,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			10.91500	98.07542	10.91500	98.04663		32,745,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								32,745,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								32,745,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			11.57000	97.24010	11.57000	97.20990		22,214,400,000,000.00	1,920,000,000	960,000,000	
Total OML07 SPOT								22,214,400,000,000.00	1,920,000,000	960,000,000	
Total For OML07								22,214,400,000,000.00	1,920,000,000	960,000,000	
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.52733		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			10.90500	100.62565	10.90500	100.59613		21,810,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML09 SPOT								21,810,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML09								21,810,000,000,000.00	2,000,000,000	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			11.57000	99.46710	11.57000	99.43619		21,751,600,000,000.00	1,880,000,000	940,000,000	
Total OML10 SPOT								21,751,600,000,000.00	1,880,000,000	940,000,000	
Total For OML10								21,751,600,000,000.00	1,880,000,000	940,000,000	
PMM12 On 25/11/2020 Spot Bond			10.00000	112.69300	10.00000	112.66400		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	100.67887		0.00	0	0	

Contract 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	100.02165				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	100.90164				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	100.74577				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	100.79330				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	100.67498				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	95.14406				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	101.39801				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	99.44838	10.01500	102.71627				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.67846				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	101.71658				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	101.88044				0.00	0	0

Contract 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	101.91854			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			8.58000	115.92790	8.67000	115.24795			898,806,451,672,000.00	1,736,457,628,400	1,625,914,445,900
Total R186 SPOT									18,806,451,672,000.00	736,457,628,400	525,914,445,900
Total For R186									18,806,451,672,000.00	736,457,628,400	525,914,445,900
R197 On 07/12/2023 Spot Bond			1.85000	300.56214	1.85000	300.46772			21,037,213,025,000.00	11,371,466,500	17,429,860,900
Total R197 SPOT									21,037,213,025,000.00	11,371,466,500	17,429,860,900
Total For R197									21,037,213,025,000.00	11,371,466,500	17,429,860,900
R202 On 07/12/2033 Spot Bond			1.94000	248.21707	1.94000	248.13850			520,558,076,476,000.00	268,328,905,400	249,403,742,500
Total R202 SPOT									20,558,076,476,000.00	268,328,905,400	249,403,742,500
Total For R202									20,558,076,476,000.00	268,328,905,400	249,403,742,500
R2023 On 28/02/2023 Spot Bond			8.25500	98.28594	8.33500	97.87906			403,860,127,500,000.00	291,200,500,000	602,920,560,200
Total R2023 SPOT									13,860,127,500,000.00	291,200,500,000	502,920,560,200
Total For R2023									13,860,127,500,000.00	291,200,500,000	502,920,560,200
R203 On 15/09/2017 Spot Bond			7.39000	101.23988	7.44000	101.17444			156,539,211,057,000.00	833,090,556,300	822,088,765,800
Total R203 SPOT									56,539,211,057,000.00	833,090,556,300	322,088,765,800
Total For R203									56,539,211,057,000.00	833,090,556,300	322,088,765,800
R2030 On 31/01/2030 Spot Bond			9.06000	93.33109	9.06000	93.30863			899,585,704,000,000.00	651,168,400,000	794,686,445,600
Total R2030 SPOT									19,585,704,000,000.00	651,168,400,000	794,686,445,600
Total For R2030									19,585,704,000,000.00	651,168,400,000	794,686,445,600
R2032 On 31/03/2032 Spot Bond			9.17000	92.60363	9.17000	92.58081			046,207,590,040,000.00	441,244,012,000	239,165,675,600
Total R2032 SPOT									16,207,590,040,000.00	441,244,012,000	239,165,675,600
Total For R2032									16,207,590,040,000.00	441,244,012,000	239,165,675,600
R2035 On 28/02/2035 Spot Bond			9.28500	97.28213	9.28500	97.25775			015,409,528,000,000.00	217,060,800,000	425,243,542,300
Total R2035 SPOT									15,409,528,000,000.00	217,060,800,000	425,243,542,300
Total For R2035									15,409,528,000,000.00	217,060,800,000	425,243,542,300
R2037 On 31/01/2037 Spot Bond			9.35000	93.85415	9.35000	93.83086			769,365,707,150,000.00	510,092,589,000	833,227,076,600
Total R2037 SPOT									9,365,707,150,000.00	510,092,589,000	333,227,076,600
Total For R2037									9,365,707,150,000.00	510,092,589,000	333,227,076,600
R204 On 21/12/2018 Spot Bond			7.59500	103.12982	7.65000	102.99819			848,235,710,443,500.00	243,349,007,300	374,301,935,600
Total R204 SPOT									18,235,710,443,500.00	243,349,007,300	374,301,935,600
Total For R204									18,235,710,443,500.00	243,349,007,300	374,301,935,600
R2040 On 31/01/2040 Spot Bond			9.39500	97.90461	9.39500	97.88020			398,031,472,500,000.00	255,245,500,000	432,532,132,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2040 SPOT									18,031,472,500,000.00	255,245,500,000	432,532,132,700
Total For R2040									18,031,472,500,000.00	255,245,500,000	432,532,132,700
R2044 On 31/01/2044 Spot Bond			9.42000	95.03266	9.42000	95.00889			836,183,138,000,000.00	194,923,900,000	532,150,237,300
Total R2044 SPOT									16,183,138,000,000.00	194,923,900,000	532,150,237,300
Total For R2044									16,183,138,000,000.00	194,923,900,000	532,150,237,300
R2048 On 28/02/2048 Spot Bond			9.37500	94.56300	9.37500	94.53907			658,124,843,750,000.00	496,866,650,000	218,282,151,900
Total R2048 SPOT									18,124,843,750,000.00	496,866,650,000	218,282,151,900
Total For R2048									18,124,843,750,000.00	496,866,650,000	218,282,151,900
R207 On 15/01/2020 Spot Bond			7.80500	100.04118	7.87500	99.82337			065,754,878,793,000.00	649,039,702,600	561,863,799,400
Total R207 SPOT									15,754,878,793,000.00	649,039,702,600	561,863,799,400
Total For R207									15,754,878,793,000.00	649,039,702,600	561,863,799,400
R208 On 31/03/2021 Spot Bond			7.99000	95.51231	8.06000	95.23983			088,528,305,586,000.00	762,018,561,400	795,301,919,800
Total R208 SPOT									18,528,305,586,000.00	762,018,561,400	795,301,919,800
Total For R208									18,528,305,586,000.00	762,018,561,400	795,301,919,800
R209 On 31/03/2036 Spot Bond			9.14000	74.02416	9.24000	73.29094			576,480,314,000,000.00	1,704,210,100,000	865,917,717,100
Total R209 SPOT									16,480,314,000,000.00	704,210,100,000	365,917,717,100
Total For R209									16,480,314,000,000.00	704,210,100,000	365,917,717,100
R210 On 31/03/2028 Spot Bond			1.95000	185.14226	1.95000	185.08356			2,410,469,490,000.00	1,236,138,200	123,589,315,400
Total R210 SPOT									2,410,469,490,000.00	1,236,138,200	123,589,315,400
Total For R210									2,410,469,490,000.00	1,236,138,200	123,589,315,400
R211 On 31/01/2017 Spot Bond			2.25000	140.99808	2.25000	140.95224			5,809,302,450,000.00	2,581,912,200	28,428,557,800
Total R211 SPOT									5,809,302,450,000.00	2,581,912,200	28,428,557,800
Total For R211									5,809,302,450,000.00	2,581,912,200	28,428,557,800
R212 On 31/01/2022 Spot Bond			1.84000	147.08036	1.85000	146.96183			65,200,514,816,000.00	35,435,062,400	171,283,331,000
Total R212 SPOT									15,200,514,816,000.00	35,435,062,400	171,283,331,000
Total For R212									15,200,514,816,000.00	35,435,062,400	171,283,331,000
R213 On 28/02/2031 Spot Bond			8.99500	84.75192	9.08000	84.13273			658,688,070,295,000.00	517,919,741,000	762,362,900,000
Total R213 SPOT									18,688,070,295,000.00	517,919,741,000	762,362,900,000
Total For R213									18,688,070,295,000.00	517,919,741,000	762,362,900,000
R214 On 28/02/2041 Spot Bond			9.32500	73.61726	9.32500	73.59872			026,582,401,737,500.00	217,327,871,500	813,850,600,000
Total R214 SPOT									16,582,401,737,500.00	217,327,871,500	313,850,600,000
Total For R214									16,582,401,737,500.00	217,327,871,500	313,850,600,000
R330C On 21/12/2016 Spot Bond			7.18000	98.52701	7.18000	98.50792			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	73.34032	8.54000	73.32356			0.00	0	0

Contract 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	46.26737	9.05000	46.25619				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	103.73945				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	102.74418				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	99.61415	100.00000	99.35201				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	99.61415	100.00000	99.35201				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	101.30009				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	64.31075	100.00000	64.15495				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	61.26597	100.00000	61.11755				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	85.41164	100.00000	85.21619				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	86.62023	100.00000	86.41926				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	39.18875	100.00000	39.09381				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	101.43999	100.00000	101.17163				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	60.82005	100.00000	60.66321				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	9.67508	100.00000	9.64796				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	40.56840	100.00000	40.46378				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	28.08023	100.00000	28.00781				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	12.66670	100.00000	12.63403				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	100.57320				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	101.15834				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	100.93408				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	101.20943				0.00	0	15,700,000,000
Total RDFB06 SPOT										0.00	0	15,700,000,000
Total For RDFB06										0.00	0	15,700,000,000
RDFB0 On 22/03/2019 Spot Bond			100.00000	22.23070	100.00000	22.17625				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	0.00000	100.16948				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.17407				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0

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	100.00000			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	100.76834			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	100.28485			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	102.87671			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	100.72728			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	100.78175			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	101.64244			0.00	0	0
Total RDFC34 SPOT									0.00	0	0
Total For RDFC34									0.00	0	0
RDFC3 On 05/10/2017 Spot Bond			100.00000	44.64075	100.00000	100.00000			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.10471			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	31.53149	100.00000	31.45511			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	101.13752			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.04801			0.00	0	0
Total REBC03 SPOT									0.00	0	0
Total For REBC03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00017				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.00008				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.00012				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	41.17096	100.00000	41.07012				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	21.78785	100.00000	21.73448				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	13.88492	100.00000	13.85091				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	10.73486	100.00000	10.70857				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	101.69076				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	101.52659				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	101.88447				0.00	6,460,000,000	3,230,000,000
Total RES27 SPOT										0.00	6,460,000,000	3,230,000,000
Total For RES27										0.00	6,460,000,000	3,230,000,000
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.94245				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.70893			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	102.03601			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	102.04017			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	101.03518			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	101.04847			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	94.11284			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	86.51004			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	103.50160	12.35000	103.46790			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	19.83469	100.00000	19.78664			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	22.90699	100.00000	22.85088			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	99.72678	100.00000	99.45504			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP08 On 30/04/2020 Spot Bond			100.00000	17.09204	100.00000	17.05063			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09 On 21/11/2016 Spot Bond			100.00000	91.01510	100.00000	90.79420			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	106.86877			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	53.72053			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			9.59500	105.92219	9.59500	105.89508			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			10.07500	100.20080	10.07500	100.17389			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.79000	99.62588	10.79000	99.59727			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			8.09000	104.27749	8.09000	104.25463		4,854,000,000,000.00	600,000,000	300,000,000	
Total SBK12 SPOT								4,854,000,000,000.00	600,000,000	300,000,000	
Total For SBK12								4,854,000,000,000.00	600,000,000	300,000,000	
SBK12 On 25/11/2020 Spot Bond			10.00000	112.69300	10.00000	112.66400		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	101.20698		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			9.54000	103.45615	9.54000	103.42981		0.00	0	330,000,000	
Total SBK14 SPOT								0.00	0	330,000,000	
Total For SBK14								0.00	0	330,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.00313		0.00	0	0	
Total SBK15 SPOT								0.00	0	0	
Total For SBK15								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	99.92784			0.00	0	330,000,000
Total SBK16 SPOT									0.00	0	330,000,000
Total For SBK16									0.00	0	330,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.85239			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.18563			0.00	0	340,000,000
Total SBK18 SPOT									0.00	0	340,000,000
Total For SBK18									0.00	0	340,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.89502			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.05393			0.00	0	330,000,000
Total SBK20 SPOT									0.00	0	330,000,000
Total For SBK20									0.00	0	330,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.74747			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	101.25956			0.00	0	10,000,000
Total SBK22 SPOT									0.00	0	10,000,000
Total For SBK22									0.00	0	10,000,000
SBK23 On 28/05/2022 Spot Bond			11.93500	102.57187	11.93500	102.53956		43,920,800,000,000.00	3,680,000,000	1,850,000,000	
Total SBK23 SPOT								13,920,800,000,000.00	3,680,000,000	1,850,000,000	
Total For SBK23								13,920,800,000,000.00	3,680,000,000	1,850,000,000	
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.81229			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	13.07874	100.00000	13.04706			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	102.28279			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			11.80000	107.02319	11.80000	106.98967			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9 On 10/04/2018 Spot Bond			9.25000	98.73682	9.25000	98.71242			46,805,000,000,000.00	5,060,000,000	2,420,000,000
Total SBK9 SPOT									16,805,000,000,000.00	5,060,000,000	2,420,000,000
Total For SBK9									16,805,000,000,000.00	5,060,000,000	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			8.84000	99.94722	8.84000	99.92333			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	100.73659			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.00000			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			8.45000	100.74496	8.45000	100.72193			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	100.67800			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	101.33098			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			9.49500	105.44665	9.49500	105.41993			0.00	0	10,000,000
Total SBS19 SPOT									0.00	0	10,000,000
Total For SBS19									0.00	0	10,000,000
SBS20 On 15/05/2026 Spot Bond			10.30000	102.40852	10.30000	102.38058			0.00	0	370,000,000
Total SBS20 SPOT									0.00	0	370,000,000
Total For SBS20									0.00	0	370,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.45715			0.00	0	330,000,000
Total SBS21 SPOT									0.00	0	330,000,000
Total For SBS21									0.00	0	330,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.19230			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	101.50943			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25 On 24/05/2019 Spot Bond			8.80000	103.39661	8.80000	103.37242			880,000,000,000.00	100,000,000	110,000,000
Total SBS25 SPOT									880,000,000,000.00	100,000,000	110,000,000
Total For SBS25									880,000,000,000.00	100,000,000	110,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	71.56863	100.00000	71.42857			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			10.23500	100.73543	10.23500	100.70812			0.00	0	140,000,000
Total SBS27 SPOT									0.00	0	140,000,000
Total For SBS27									0.00	0	140,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.75500			0.00	0	600,000,000
Total SBS28 SPOT									0.00	0	600,000,000
Total For SBS28									0.00	0	600,000,000
SBS29 On 12/06/2019 Spot Bond			8.80000	102.47457	8.80000	102.45046			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			10.50000	89.23136	10.50000	89.20655			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.01724			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.41000	99.09901	10.41000	99.07155			0.00	0	50,000,000
Total SBS31 SPOT									0.00	0	50,000,000
Total For SBS31									0.00	0	50,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.50393			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	100.38512			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			10.47000	98.49906	10.47000	98.47129			30,363,000,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									30,363,000,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									30,363,000,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.86396			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.57032			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.00500	98.58025	9.00500	98.55665			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			10.14000	95.87364	10.14000	95.84788			0.00	0	10,000,000
Total SBS38 SPOT									0.00	0	10,000,000
Total For SBS38									0.00	0	10,000,000
SBS39 On 29/01/2030 Spot Bond			10.53000	95.99066	10.53000	95.96389			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.83000	98.47303	9.83000	98.44734		11,402,800,000,000.00		1,160,000,000	650,000,000
Total SBS4 SPOT								11,402,800,000,000.00		1,160,000,000	650,000,000
Total For SBS4								11,402,800,000,000.00		1,160,000,000	650,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.56760			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			9.60500	105.66909	9.60500	105.64216			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			10.15000	107.09582	10.15000	107.06701			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			10.32000	107.55954	10.32000	107.53014			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	101.36264			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	101.77109			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			9.60500	106.36778	9.60500	106.34067			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.77205			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.15000	116.78975	3.15000	278.01527			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			3.20000	139.23668	3.20000	140.52378			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	106.52009	100.00000	106.27151			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	106.52009	100.00000	106.27151			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	202.13541	3.49000	202.82527			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	58.65966	100.00000	58.51600			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	99.83216			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	99.83228			0.00	0	0
Total SGI005 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SGI005										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				181.81431	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	125.03710	3.90000	140.20973				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	100.06040	6.50000	100.04314				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	100.70805				0.00	0	300,000,000
Total SHS01 SPOT										0.00	0	300,000,000
Total For SHS01										0.00	0	300,000,000
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	100.80668				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			8.94000	102.21168	8.94000	102.18726				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	102.34353	8.75000	102.31959				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	101.44645				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	89.24205	100.00000	89.02439				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	112.69300	10.00000	112.66400				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	100.57309				0.00	0	0
Total SHS12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.39808				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS18U On 30/11/2016 Spot Bond			100.00000	88.69174	100.00000	88.48107				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			9.04000	101.69213	9.04000	101.66730				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	101.54282				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	100.14752				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	100.15225				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			9.96000	102.23238	9.96000	102.20524				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	100.15225				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.27992				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29U On 03/12/2018 Spot Bond			100.00000	22.21983	100.00000	22.16540				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			9.40500	100.03205	9.40500	100.00707				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	101.34624				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	100.51921			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	100.53277			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	100.54123			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	100.54651			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	100.58585			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	100.59709			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			8.84000	99.94722	8.84000	99.92333		66,653,600,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								66,653,600,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								66,653,600,000,000.00	7,540,000,000	3,770,000,000	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	99.82242			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.03500	49.66116	11.03500	103.13495		34,208,500,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT								34,208,500,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03								34,208,500,000,000.00	3,100,000,000	1,550,000,000	
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	100.89312			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	101.23916			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.04805			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	101.07189				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.06113				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.09294				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	100.87815				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	101.68356				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	100.69685				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	101.95350				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			9.79000	94.72799	9.79000	98.72169				0.00	0	4,200,000,000
Total SSA06 SPOT										0.00	0	4,200,000,000
Total For SSA06										0.00	0	4,200,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.88350				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	100.23453				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	101.83615				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			9.63000	89.81903	9.63000	89.79583				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			9.63000	89.81903	9.63000	89.79583				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			9.29500	95.95334	9.29500	95.92966				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	100.41101				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			8.32000	100.40783	8.32000	100.38522				0.00	0	2,500,000,000
Total SSN009 SPOT										0.00	0	2,500,000,000
Total For SSN009										0.00	0	2,500,000,000
SSN01: On 31/01/2025 Spot Bond			2.79000	118.94314	2.79000	119.35627				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	99.17094	9.61500	99.14549				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	100.84722	8.50000	100.91843				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			10.69000	101.87298	10.69000	101.84401				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			10.95000	72.37882	10.95000	72.35751				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	101.90351				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	101.89274				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	100.23095				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	95.80447				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	100.82197				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	101.06229				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	100.40249				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	100.85740				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	101.26731				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	100.93190				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	103.63358	9.55000	101.81618				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	101.19825				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	99.70605				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	99.38766				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	99.11540				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	98.75321				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	83.95271				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	99.71097				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			9.62000	96.47113	9.62000	96.44623				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	101.06593				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.10765				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			9.52500	96.20278	9.52500	99.86404				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	101.06349				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.10706				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			9.42500	105.69151	9.42500	104.45561				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.02223				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	101.06349				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.10470				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			9.52500	103.76124	9.52500	103.73502				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	101.08978				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	101.11948				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			9.47500	102.03951	9.47500	102.01384				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	100.65942				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	100.34756				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	99.91517				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	99.97788				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	99.97729				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	101.14147				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	101.59089				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS13E On 27/05/2019 Spot Bond				100.00000	0.00000	100.90607				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	101.48397				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	102.08629				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	101.68371	7.83000	101.66249				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	101.92339				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	94.47907	7.39000	101.57003				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	101.92339				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	94.64330	7.16000	101.52165				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	102.02912			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	102.02049			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	102.22759			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	102.19955			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	103.04671			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	102.94976			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.86728			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.93633			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.87493	8.73000	101.85128			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.69724			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.92338			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.65000	88.20236	9.65000	99.40972			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	101.58616				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	101.92338				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	102.03343				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	102.00969				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	102.00106				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	102.22326				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	102.21463				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	102.13914				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	102.89585				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	102.90447				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	102.86138				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	101.05401				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	101.08381				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			9.47500	102.34774	9.47500	100.34898				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	101.06593				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	101.10765				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			9.38500	98.96232	9.38500	98.93767				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	101.05997				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	101.10765				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			9.49500	88.87648	9.49500	98.07444				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	101.16126				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	101.16126				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	101.16126				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	101.16126				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	101.25651				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	101.25651				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	101.25651				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	101.25532				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	101.64246				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	101.64246				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	101.78335				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	101.63535				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.03850				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.06474				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.10757				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			9.62500	100.23398	9.62500	100.15152				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	101.03970			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.06593			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	100.56664			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			9.51500	103.36135	9.51500	101.52277			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	101.02223			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	101.16117			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	101.16236			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	101.16940			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	101.14588			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	101.15759			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	101.24447			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	101.25399			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	101.22814				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	101.25162				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	101.30988				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	101.63623				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	101.63623				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	101.63722				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	101.61976				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	101.65993				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	101.86081				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	101.95791				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	7.01823	101.06155	7.00107				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	102.08736				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	102.35697				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	102.97124				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			9.59500	93.67861	9.59500	93.61834			0.00	0	37,600,000,000
Total TL20 SPOT									0.00	0	37,600,000,000
Total For TL20									0.00	0	37,600,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	18.25316	100.00000	18.21862			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	112.69300	10.00000	112.66400			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			8.33500	104.57687	8.33500	104.55367		124,191,500,000,000.00	14,900,000,000	19,100,000,000	
Total TN17 SPOT								124,191,500,000,000.00	14,900,000,000	19,100,000,000	
Total For TN17								124,191,500,000,000.00	14,900,000,000	19,100,000,000	
TN17/R On 14/11/2017 Spot Bond			100.00000	49.74419	100.00000	49.63470		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			9.53500	103.65354	9.53500	103.62687		211,839,095,000,000.00	22,217,000,000	19,440,177,000	
Total TN20 SPOT								211,839,095,000,000.00	22,217,000,000	19,440,177,000	
Total For TN20								211,839,095,000,000.00	22,217,000,000	19,440,177,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	14.60055	100.00000	14.56788		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	4.31353	100.00000	4.30308		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			10.08000	108.05553	10.08000	108.02666		0.00	0	21,555,000,000	
Total TN23 SPOT								0.00	0	21,555,000,000	
Total For TN23								0.00	0	21,555,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.41567	100.00000	15.38174		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			10.68000	94.55733	10.68000	94.53060		0.00	0	26,204,000,000	
Total TN25 SPOT								0.00	0	26,204,000,000	
Total For TN25								0.00	0	26,204,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.62799	100.00000	10.60459		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.70500	91.92151	10.70500	91.89546		0.00	0	12,150,000,000	

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	12,150,000,000
Total For TN27										0.00	0	12,150,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.26178	100.00000	12.23479				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			11.10500	95.66704	11.10500	95.63880				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	120.75117	8.00000	120.72529				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			11.44500	94.26153	11.44500	94.23287				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	99.91420	10.75000	99.88563				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	101.13950				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.45701				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	101.17200				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	101.66406				0.00	0	0

Contract 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	101.26349			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	101.29115			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	101.33264			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	112.69300	10.00000	112.66400			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.02419			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.00003			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	99.75554			0.00	0	800,000,000
Total TPDA05 SPOT									0.00	0	800,000,000
Total For TPDA05									0.00	0	800,000,000
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	100.87715			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			9.56000	103.12377	9.56000	103.09761		191,200,000,000.00		20,000,000	10,000,000
Total TPDA08 SPOT								191,200,000,000.00		20,000,000	10,000,000
Total For TPDA08								191,200,000,000.00		20,000,000	10,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.16075	10.00000	100.13394			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	100.15674	9.75000	100.13060			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	10.15612	100.00000	10.12994			0.00	0	0

Contract 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	100.51411				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	100.53721				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			9.77500	102.63088	9.77500	102.60412				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	100.51467				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	100.53721				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			9.57500	101.16823	9.57500	102.56305				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	100.57389				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	100.58799				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	100.64713				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	100.66963				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	100.81547				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	100.81547				0.00	0	0

Contract 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	100.50339				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	100.52885				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	8.12627	100.00000	8.10637				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	8.65346	100.00000	8.63227				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	100.54299				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	8.96977	100.00000	8.94781				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	100.54582				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	9.23337	100.00000	9.21076				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	100.62487				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	12.44925	100.00000	12.41875				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	100.79921				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	15.98143	100.00000	15.94229				0.00	0	0

Contract 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	20.16927	100.00000	20.12041				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	2.64914	100.00000	2.64273				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	99.84579				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	99.57331				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	98.98667				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	98.68963				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	97.35416				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	97.06199				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	96.63822				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	96.41140				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	95.40128				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 10/11/2016 Spot Bond				100.00000	0.00000	99.21936				0.00	0	0

Contract 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	95.10168				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	94.77676				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	94.47723				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	98.33821				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	94.20664				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	98.02091				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	93.89206				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	97.70726				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	99.69952				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	93.29646				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	93.02687				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	20.67069	100.00000	20.62061				0.00	0	0

Contract 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	99.88905				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	101.52292				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	102.50673				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	102.26236				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	101.82995				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	101.54849				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	101.58740				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	101.48397				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	101.09685				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	101.05384				0.00	0	0
Total TWC191 SPOT										0.00	0	0
Total For TWC191										0.00	0	0
TWC19 On 16/11/2016 Spot Bond				100.00000	0.00000	101.00979				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	101.02436				0.00	0	0

Contract 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	100.94534				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	100.95835				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	100.90237				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	100.91436				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	100.86115				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	100.75351				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	100.75893				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			9.62500	104.77356	9.62500	104.74636				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			10.64000	104.75187	10.64000	104.72187				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	8.86175	100.00000	8.84421				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	8.95146	100.00000	8.92978				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	9.28152	100.00000	9.25903				0.00	0	0

Contract 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	9.70786	100.00000	9.68434				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	9.54089	100.00000	9.51109				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	11.82771	100.00000	11.74387				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	8.66403	100.00000	8.64688				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	8.85129	100.00000	8.82986				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	9.04916	100.00000	9.02724				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	9.45572	100.00000	9.43281				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	9.29916	100.00000	9.27012				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	9.18861	100.00000	9.14236				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VKC17 On 06/03/2017 Spot Bond				100.00000	0.00000	100.69863				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				100.18954	0.00000	100.16029				0.00	0	0
Total VKC18 SPOT										0.00	0	0
Total For VKC18										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	39.21289	100.00000	39.11790				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.42904				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	100.17009				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	101.40853				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	100.67636				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	100.15000				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	8.33837	100.00000	8.32187				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	8.57901	100.00000	8.55822				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	10.53448	100.00000	10.50896				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	5.51201	100.00000	5.49865				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	9.34883	100.00000	9.31964				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	11.62071	100.00000	11.53834				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.14064	100.00000	8.12453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.47885	100.00000	8.45830			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	10.76708	100.00000	10.74099			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	5.25987	100.00000	5.24713			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.05192	100.00000	9.02366			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	11.34419	100.00000	11.26378			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	0.00081	100.00000	0.00081			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	245.07932	2.79000	244.99621			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			7.92500	103.84807	7.92500	103.82614		31,700,000,000,000.00	4,000,000,000	2,000,000,000	
Total WSP2 SPOT								31,700,000,000,000.00	4,000,000,000	2,000,000,000	
Total For WSP2								31,700,000,000,000.00	4,000,000,000	2,000,000,000	
WSP2f On 28/05/2017 Spot Bond			100.00000	65.99132	100.00000	65.84606		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			8.20000	105.05279	8.20000	105.02984		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			8.50000	104.72368	8.50000	104.69999		0.00	0	0	
Total WSP4 SPOT								0.00	0	0	
Total For WSP4								0.00	0	0	
WSP5 On 28/05/2021 Spot Bond			8.77500	104.02725	8.77500	104.00297		175,500,000,000.00	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 WSP5 SPOT									175,500,000,000.00	20,000,000	10,000,000
Total For WSP5									175,500,000,000.00	20,000,000	10,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	14.11810	100.00000	14.08702			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			7.59500	80.05993	7.59500	80.04345			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.08e+017	649,968,079,798	573,088,796,243
Total for SPOT :									1.08e+017	649,968,079,798	573,088,796,243
Total Futures									1.08e+017	649,968,103,348	573,089,465,853
Total Options									0.00	0	41,268
Grand Total:									1.08e+017	649,968,103,348	573,089,507,121