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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2016 Bond Future			9.98452	81.03415	9.99551	80.95901			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.04826	82.61092	10.05939	82.53576			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.10025	80.49756	10.11173	80.42086			0.00	0	0
Total ES33 Future									0.00	0	8,789
ES33 On 03/11/2016 Bond Future	11.30	Call			8,214.54000	8.21454	8,289,680		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			8,272.46000	8.27246	8,347,600		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			8,156.55000	8.15655	8,231,690		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	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			3,463.59000	3.46359	3,538,750		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			3,526.68000	3.52668	3,601,840		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			3,589.69000	3.58969	3,664,850		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			2,784.22000	2.78422	2,860,920		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			2,847.47000	2.84747	2,924,170		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			2,910.65000	2.91065	2,987,350		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			10.09704	85.79053	10.10287	85.74408			0.00	0	8,777
ES42 On 02/02/2017 Bond Future			10.15626	87.46019	10.16208	87.41431			0.00	0	0
ES42 On 04/05/2017 Bond Future			10.20821	84.97803	10.21419	84.93135			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			130.30343	130.30343	130.31736	130.31736			0.00	0	3,077
Total I2025 Future									0.00	0	3,077
I2025 On 03/11/2016 Bond Future	129.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Call			1,107.36000	1.10736	1,093,430		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Call			1,097.36000	1.09736	1,083,430		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.23	Call			1,087.36000	1.08736	1,073,430		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	3,077
I2033 On 03/11/2016 Bond Future			108.64456	108.64456	108.65591	108.65591			0.00	0	4,275
Total I2033 Future									0.00	0	4,275
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			504.09000	0.50409	515,440		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.17	Put			514.09000	0.51409	525,440		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			524.09000	0.52409	535,440		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									0.00	0	4,275
I2038 On 03/11/2016 Bond Future			137.03482	137.03482	137.04918	137.04918			0.00	0	20,808
Total I2038 Future									0.00	0	20,808
I2038 On 03/11/2016 Bond Future	136.31	Call			739.18000	0.73918	724,820		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.32	Call			729.18000	0.72918	714,820		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.33	Call			719.18000	0.71918	704,820		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/11/2016	Bond Future	136.33	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,808
I2046	On	03/11/2016	Bond Future			135.43925	135.43925	135.45338	135.45338			0.00	0	17,253
Total I2046 Future												0.00	0	17,253
I2046	On	03/11/2016	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			1,616.62000	1.61662	1,630,750		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			1,626.62000	1.62662	1,640,750		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			1,636.62000	1.63662	1,650,750		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	17,253
I2050	On	03/11/2016	Bond Future			146.43057	146.43057	146.44539	146.44539			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			3,074.61000	3.07461	3,089,430		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			3,084.61000	3.08461	3,099,430		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			3,094.61000	3.09461	3,109,430		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			8.45175	117.74321	8.46241	117.66519		9.27	0.00	0	94,282
R186	On	02/02/2017	Bond Future			8.47410	114.73062	8.48491	114.65304		9.23	0.00	0	0
R186	On	04/05/2017	Bond Future			8.48382	117.06751	8.49504	116.98852		9.20	0.00	0	0
Total R186 Future												0.00	0	94,282
R186	On	03/11/2016	Bond Future	9.66	Call			8,444.63000	8.44463	8,515,110	9.80	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			121.20000	0.12120	113,660	9.80	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.71	Call			8,757.64000	8.75764	8,828,930	9.83	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			104.96000	0.10496	98,230	9.83	0.00	0	5,000
R186	On	03/11/2016	Bond Future	9.10	Call			5,064.69000	5.06469	5,120,180	9.48	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			526.77000	0.52677	504,240	9.48	0.00	0	5,200
R186	On	03/11/2016	Bond Future	8.97	Call			4,345.94000	4.34594	4,396,320	9.40	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			713.13000	0.71313	685,490	9.40	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Call			5,640.19000	5.64019	5,699,210	9.53	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			412.88000	0.41288	393,880	9.53	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			6,836.10000	6.83610	6,901,050	9.65	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			247.65000	0.24765	234,580	9.65	0.00	0	0

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	8.95	Call			4,238.69000	4.23869	4,288,240	9.39	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			746.03000	0.74603	717,560	9.39	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			4,292.20000	4.29220	4,342,160	9.40	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			729.43000	0.72943	701,370	9.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			4,077.47000	4.07747	4,118,510	9.25	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			1,916.97000	1.91697	1,880,430	9.25	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			1,865.98000	1.86598	1,830,050	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Call			4,574.57000	4.57457	4,618,900	9.31	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			1,648.69000	1.64869	1,615,440	9.31	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			7,104.77000	7.10477	7,162,230	9.60	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			788.08000	0.78808	767,960	9.60	0.00	0	750
R186	On	02/02/2017	Bond Future	9.50	Call			7,650.69000	7.65069	7,710,330	9.66	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			4,121.71000	4.12171	4,163,050	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			1,891.34000	1.89134	1,855,100	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			4,166.17000	4.16617	4,207,820	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			672.79000	0.67279	654,850	9.66	0.00	0	6,500
R186	On	02/02/2017	Bond Future	8.43	Call			2,669.12000	2.66912	2,698,970	9.13	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			3,063.94000	3.06394	3,016,210	9.13	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			2,371.29000	2.37129	2,336,300	9.29	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			5,154.85000	5.15485	5,198,390	9.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			2,420.44000	2.42044	2,384,990	9.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			5,198.24000	5.19824	5,242,010	9.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			2,395.76000	2.39576	2,360,540	9.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			5,241.79000	5.24179	5,285,790	9.29	0.00	0	0
Total R186 Option												0.00	0	26,800
Total For R186												0.00	0	121,082
R197	On	03/11/2016	Bond Future			304.56951	304.56951	304.60203	304.60203			0.00	0	1,589
Total R197 Future												0.00	0	1,589
R197	On	03/11/2016	Bond Future	303.56	Call			1,042.03000	1.04203	1,009,510		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			1,032.03000	1.03203	999,510		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			1,022.03000	1.02203	989,510		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,589
R202	On	03/11/2016	Bond Future			252.50100	252.50100	252.52703	252.52703			0.00	0	36,658
Total R202 Future												0.00	0	36,658
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			1,322.97000	1.32297	1,349,000		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
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			1,332.97000	1.33297	1,359,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			1,342.97000	1.34297	1,369,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	36,658
R2023	On	03/11/2016	Bond Future			8.15446	99.49451	8.17034	99.41833		6.87	0.00	0	15,295
R2023	On	02/02/2017	Bond Future			8.17239	101.43039	8.18874	101.35445		6.75	0.00	0	0
R2023	On	04/05/2017	Bond Future			8.16619	99.56070	8.18339	99.48330		6.59	0.00	0	0
Total R2023 Future												0.00	0	15,295
R2023	On	03/11/2016	Bond Future	9.73	Call			7,154.54000	7.15454	7,228,990	7.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			16.60000	0.01660	14,870	7.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			7,197.53000	7.19753	7,272,050	7.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			15.95000	0.01595	14,290	7.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			7,240.52000	7.24052	7,315,090	7.28	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			15.33000	0.01533	13,720	7.28	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			741.03000	0.74103	717,570	6.88	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			3,786.18000	3.78618	3,838,910	6.88	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			729.99000	0.72999	706,780	6.88	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			3,719.06000	3.71906	3,771,290	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			752.20000	0.75220	728,490	6.87	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			3,752.57000	3.75257	3,805,050	6.88	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			3,255.53000	3.25553	3,301,430	6.63	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,403.39000	1.40339	1,371,890	6.63	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			3,284.11000	3.28411	3,330,240	6.63	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			1,388.04000	1.38804	1,356,770	6.63	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			3,227.07000	3.22707	3,272,730	6.62	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,418.88000	1.41888	1,387,140	6.62	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	15,295
R203	On	03/11/2016	Bond Future			7.37103	101.92732	7.38904	101.91261		1.06	0.00	0	30,318
R203	On	02/02/2017	Bond Future			7.17876	103.91068	7.20158	103.89741		0.81	0.00	0	0
R203	On	04/05/2017	Bond Future			6.31639	101.85130	6.35450	101.83789		0.54	0.00	0	0
Total R203 Future												0.00	0	30,318
R203	On	03/11/2016	Bond Future	8.84	Call			1,177.18000	1.17718	1,191,540	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			3.05000	0.00305	2,700	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			1,185.08000	1.18508	1,199,450	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			2.93000	0.00293	2,590	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			1,192.98000	1.19298	1,207,360	1.15	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			2.81000	0.00281	2,480	1.15	0.00	0	0

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R203	On	02/02/2017	Bond Future	7.70	Call			404.36000	0.40436	413,000	0.82	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			115.34000	0.11534	110,710	0.82	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			408.36000	0.40836	417,050	0.82	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			113.56000	0.11356	108,980	0.82	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			412.63000	0.41263	421,360	0.82	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			112.04000	0.11204	107,500	0.82	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			294.97000	0.29497	303,680	0.53	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			99.80000	0.09980	95,100	0.53	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			297.62000	0.29762	306,370	0.53	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			98.94000	0.09894	94,280	0.53	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			299.97000	0.29997	308,760	0.53	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			97.78000	0.09778	93,160	0.53	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	30,318
R2030	On	03/11/2016	Bond Future			8.82031	95.82136	8.82580	95.78086			0.00	0	30,305
R2030	On	02/02/2017	Bond Future			8.84837	93.67979	8.85382	93.64010			0.00	0	0
R2030	On	04/05/2017	Bond Future			8.86958	95.58826	8.87520	95.54782			0.00	0	0
Total R2030 Future												0.00	0	30,305
R2030	On	03/11/2016	Bond Future	9.33	Call			3,617.98000	3.61798	3,658,480		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			3,687.75000	3.68775	3,728,250		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			3,757.45000	3.75745	3,797,950		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			3,102.42000	3.10242	3,142,110		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			3,171.86000	3.17186	3,211,550		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			3,241.23000	3.24123	3,280,920		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			3,194.49000	3.19449	3,234,930		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			3,263.02000	3.26302	3,303,460		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			3,125.89000	3.12589	3,166,330		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	30,305
R2032	On	03/11/2016	Bond Future			8.94364	95.13018	8.94918	95.08626		12.92	0.00	0	13,093
R2032	On	02/02/2017	Bond Future			8.97578	96.98139	8.98128	96.93826		12.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/05/2017	Bond Future			8.99755	94.79560	9.00321	94.75167		13.01	0.00	0	0
Total R2032 Future												0.00	0	13,093
R2032	On	03/11/2016	Bond Future	10.28	Call			9,854.72000	9.85472	9,893,390	13.68	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			108.45000	0.10845	103,200	13.68	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			9,919.00000	9.91900	9,957,790	13.68	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			105.20000	0.10520	100,070	13.68	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			9,983.29000	9.98329	10,022,200	13.68	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			102.03000	0.10203	97,020	13.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			5,781.90000	5.78190	5,803,100	13.14	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			1,766.01000	1.76601	1,744,080	13.14	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			5,832.75000	5.83275	5,854,120	13.15	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,743.31000	1.74331	1,721,550	13.15	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			5,883.54000	5.88354	5,905,070	13.15	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,720.64000	1.72064	1,699,040	13.15	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			5,994.32000	5.99432	6,015,240	13.15	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			2,691.14000	2.69114	2,668,130	13.15	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			6,040.97000	6.04097	6,062,020	13.15	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,664.14000	2.66414	2,641,260	13.15	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			6,087.76000	6.08776	6,108,940	13.16	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,637.36000	2.63736	2,614,610	13.16	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			9.02458	100.34039	9.03522	100.24690			0.00	0	4,315
R2035	On	02/02/2017	Bond Future			9.05885	102.29280	9.06961	102.19923			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.08025	99.86947	9.09131	99.77407			0.00	0	0
Total R2035 Future												0.00	0	4,315
R2035	On	03/11/2016	Bond Future	9.58	Call			4,612.19000	4.61219	4,705,680		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			4,693.75000	4.69375	4,787,240		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			4,530.52000	4.53052	4,624,010		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			3,799.03000	3.79903	3,892,600		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			3,635.11000	3.63511	3,728,680		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			3,717.12000	3.71712	3,810,690		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			3,755.18000	3.75518	3,850,580		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/05/2017	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			3,836.37000	3.83637	3,931,770		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			3,673.88000	3.67388	3,769,280		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	4,315
R2037	On	03/11/2016	Bond Future			9.08684	96.89833	9.09234	96.84996		14.72	0.00	0	40,431
R2037	On	02/02/2017	Bond Future			9.11765	94.52736	9.12312	94.47968		14.84	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.14265	96.45315	9.14826	96.40461		14.90	0.00	0	0
Total R2037 Future												0.00	0	40,431
R2037	On	03/11/2016	Bond Future	10.36	Put			184.45000	0.18445	176,490	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			10,446.28000	10.44628	10,486,850	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			179.50000	0.17950	171,700	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			10,309.43000	10.30943	10,349,680	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			189.52000	0.18952	181,400	15.57	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			10,377.85000	10.37785	10,418,260	15.57	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			6,488.30000	6.48830	6,511,680	15.18	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			1,984.26000	1.98426	1,959,960	15.18	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			6,543.85000	6.54385	6,567,420	15.19	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			1,959.13000	1.95913	1,935,020	15.19	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			6,599.34000	6.59934	6,623,090	15.20	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			1,934.06000	1.93406	1,910,130	15.20	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			6,876.50000	6.87650	6,898,820	15.19	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			3,254.18000	3.25418	3,227,960	15.19	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			6,927.51000	6.92751	6,949,970	15.20	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			3,223.87000	3.22387	3,197,790	15.20	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			6,978.35000	6.97835	7,000,940	15.20	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			3,193.51000	3.19351	3,167,560	15.20	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	40,431
R204	On	03/11/2016	Bond Future			7.61737	103.78204	7.63399	103.74993		2.43	0.00	0	28,909
R204	On	02/02/2017	Bond Future			7.57941	101.76054	7.59743	101.72952		2.18	0.00	0	0
R204	On	04/05/2017	Bond Future			7.47170	103.83305	7.49263	103.80150		1.94	0.00	0	0
Total R204 Future												0.00	0	28,909
R204	On	03/11/2016	Bond Future	9.21	Call			2,989.85000	2.98985	3,021,570	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			3.18000	0.00318	2,790	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			3,008.29000	3.00829	3,040,030	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			3.03000	0.00303	2,660	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			3,026.74000	3.02674	3,058,490	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			2.90000	0.00290	2,540	2.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future	8.28	Call			1,373.86000	1.37386	1,396,590	2.27	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			207.99000	0.20799	199,700	2.27	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			1,387.13000	1.38713	1,409,970	2.27	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			204.31000	0.20431	196,130	2.27	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			1,400.66000	1.40066	1,423,590	2.27	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			200.90000	0.20090	192,810	2.27	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			1,033.62000	1.03362	1,052,770	1.96	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			422.20000	0.42220	409,800	1.96	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			1,043.48000	1.04348	1,062,730	1.96	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			417.11000	0.41711	404,810	1.96	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			1,053.38000	1.05338	1,072,730	1.96	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			412.07000	0.41207	399,870	1.96	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	28,909
R2040	On	03/11/2016	Bond Future			9.12161	101.25544	9.13223	101.15469		15.46	0.00	0	3,584
R2040	On	02/02/2017	Bond Future			9.15232	98.71889	9.16306	98.61783		15.59	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.17738	100.73003	9.18840	100.62705		15.65	0.00	0	0
Total R2040 Future												0.00	0	3,584
R2040	On	03/11/2016	Bond Future	9.71	Put			1,016.77000	1.01677	980,240	15.87	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			6,123.66000	6.12366	6,186,920	15.85	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			1,058.03000	1.05803	1,020,540	15.85	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			6,189.78000	6.18978	6,253,520	15.86	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			1,037.23000	1.03723	1,000,220	15.86	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			6,256.11000	6.25611	6,320,330	15.87	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			6,474.97000	6.47497	6,531,190	15.90	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			2,501.79000	2.50179	2,456,950	15.90	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			6,360.69000	6.36069	6,416,230	15.88	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			2,563.64000	2.56364	2,518,120	15.88	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			6,417.73000	6.41773	6,473,620	15.89	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			2,532.55000	2.53255	2,487,380	15.89	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			3,463.64000	3.46364	3,417,870	15.77	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			7,429.39000	7.42939	7,486,050	15.76	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			3,529.26000	3.52926	3,482,940	15.76	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			7,483.66000	7.48366	7,540,590	15.76	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			3,496.16000	3.49616	3,450,110	15.76	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			7,538.38000	7.53838	7,595,590	15.77	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	3,584
R2044	On	03/11/2016	Bond Future			9.16113	98.25719	9.16661	98.20449		16.23	0.00	0	18,597
R2044	On	02/02/2017	Bond Future			9.19149	95.78747	9.19695	95.73534		16.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/05/2017	Bond Future			9.21640	97.73900	9.22200	97.68587		16.47	0.00	0	0
Total R2044 Future												0.00	0	18,597
R2044	On	03/11/2016	Bond Future	10.43	Call			11,182.44000	11.18244	11,225,550	17.15	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			231.68000	0.23168	222,090	17.15	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			11,038.27000	11.03827	11,081,020	17.15	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			243.81000	0.24381	233,860	17.15	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			11,110.35000	11.11035	11,153,280	17.15	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			237.68000	0.23768	227,910	17.15	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			2,093.43000	2.09343	2,067,550	16.64	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			7,274.11000	7.27411	7,299,970	16.62	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			2,146.93000	2.14693	2,120,660	16.62	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			7,334.01000	7.33401	7,360,070	16.63	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			2,120.03000	2.12003	2,093,960	16.63	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			7,394.07000	7.39407	7,420,320	16.64	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			3,566.72000	3.56672	3,538,190	16.62	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			7,715.81000	7.71581	7,740,560	16.63	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			3,533.43000	3.53343	3,505,050	16.63	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			7,606.27000	7.60627	7,630,710	16.61	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			3,599.98000	3.59998	3,571,290	16.61	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			7,661.12000	7.66112	7,685,720	16.62	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	18,597
R2048	On	03/11/2016	Bond Future			9.14748	97.56366	9.15296	97.50942		16.54	0.00	0	61,316
R2048	On	02/02/2017	Bond Future			9.17996	99.46196	9.18541	99.40841		16.63	0.00	0	0
R2048	On	04/05/2017	Bond Future			9.20118	97.04453	9.20676	96.98997		16.80	0.00	0	0
Total R2048 Future												0.00	0	61,316
R2048	On	03/11/2016	Bond Future	10.37	Call			11,083.45000	11.08345	11,127,370	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			253.03000	0.25303	242,710	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			11,156.90000	11.15690	11,201,020	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			246.62000	0.24662	236,500	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			11,230.35000	11.23035	11,274,650	17.48	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			240.36000	0.24036	230,420	17.48	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			7,635.95000	7.63595	7,662,170	16.86	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			2,272.28000	2.27228	2,244,950	16.86	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			7,697.25000	7.69725	7,723,660	16.87	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,244.96000	2.24496	2,217,820	16.87	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			7,758.45000	7.75845	7,785,050	16.88	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			2,217.70000	2.21770	2,190,750	16.88	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			7,762.75000	7.76275	7,788,230	16.94	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			3,597.81000	3.59781	3,568,730	16.94	0.00	0	0

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	04/05/2017	Bond Future	9.66	Call			7,819.10000	7.81910	7,844,730	16.95	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			3,563.90000	3.56390	3,534,970	16.95	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			7,875.57000	7.87557	7,901,360	16.96	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			3,530.27000	3.53027	3,501,500	16.96	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	61,316
R207	On	03/11/2016	Bond Future			7.77655	100.80864	7.78737	100.77888		3.66	34,980,598.08	347	56,940
R207	On	02/02/2017	Bond Future			7.76354	99.12733	7.77472	99.09870		3.42	0.00	0	0
R207	On	04/05/2017	Bond Future			7.72014	101.14634	7.73243	101.11723		3.18	0.00	0	0
Total R207 Future												34,980,598.08	347	56,940
R207	On	03/11/2016	Bond Future	7.95	Call			931.79000	0.93179	945,780	3.65	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			485.83000	0.48583	470,060	3.65	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			898.81000	0.89881	912,400	3.65	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			507.56000	0.50756	491,390	3.65	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Call			915.13000	0.91513	928,920	3.65	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			496.52000	0.49652	480,550	3.65	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,993.53000	2.99353	3,017,510	3.60	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			139.16000	0.13916	134,510	3.60	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,686.56000	3.68656	3,712,450	3.62	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			70.60000	0.07060	67,860	3.62	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,709.35000	3.70935	3,735,290	3.62	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			68.95000	0.06895	66,260	3.62	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,732.16000	3.73216	3,758,150	3.62	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			67.33000	0.06733	64,690	3.62	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,762.88000	1.76288	1,780,440	3.22	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			616.49000	0.61649	604,940	3.22	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,731.10000	1.73110	1,748,470	3.22	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			631.41000	0.63141	619,670	3.22	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,746.96000	1.74696	1,764,420	3.22	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			623.91000	0.62391	612,260	3.22	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												34,980,598.08	347	57,002
R208	On	03/11/2016	Bond Future			7.93756	96.37923	7.94832	96.34101		5.03	11,854,645.29	123	34,777
R208	On	02/02/2017	Bond Future			7.94302	98.25467	7.95404	98.21737		4.80	0.00	0	0
R208	On	04/05/2017	Bond Future			7.92062	96.85113	7.93242	96.81316		4.57	0.00	0	0
Total R208 Future												11,854,645.29	123	34,777
R208	On	03/11/2016	Bond Future	9.58	Call			5,594.02000	5.59402	5,631,660	5.29	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			6.06000	0.00606	5,480	5.29	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			5,626.76000	5.62676	5,664,420	5.29	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			5.80000	0.00580	5,240	5.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2016	Bond Future	9.57	Call			5,561.28000	5.56128	5,598,890	5.29	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			6.34000	0.00634	5,730	5.29	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,726.24000	2.72624	2,751,720	4.90	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			471.32000	0.47132	459,500	4.90	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,751.58000	2.75158	2,777,190	4.90	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			463.79000	0.46379	452,100	4.90	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,776.80000	2.77680	2,802,550	4.91	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			456.15000	0.45615	444,600	4.91	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			889.58000	0.88958	873,920	4.61	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			2,337.58000	2.33758	2,360,010	4.61	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			879.20000	0.87920	863,660	4.61	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			2,295.57000	2.29557	2,317,760	4.60	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			900.37000	0.90037	884,590	4.60	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			2,316.38000	2.31638	2,338,690	4.61	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												11,854,645.29	123	34,777
R209	On	03/11/2016	Bond Future			8.98482	75.75600	8.99542	75.67802		14.95	0.00	0	35,743
R209	On	02/02/2017	Bond Future			9.01332	77.23016	9.02402	77.15200		15.02	0.00	0	0
R209	On	04/05/2017	Bond Future			9.03282	75.65075	9.04379	75.57109		15.14	0.00	0	0
Total R209 Future												0.00	0	35,743
R209	On	03/11/2016	Bond Future	8.87	Call			1,667.21000	1.66721	1,689,030	14.77	0.00	0	250
R209	On	03/11/2016	Bond Future	8.87	Put			2,597.76000	2.59776	2,541,600	14.77	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Call			2,299.44000	2.29944	2,329,030	14.85	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Put			1,899.81000	1.89981	1,851,420	14.85	0.00	0	250
R209	On	03/11/2016	Bond Future	9.45	Call			4,093.50000	4.09350	4,140,870	15.13	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Put			860.62000	0.86062	830,010	15.13	0.00	0	250
R209	On	03/11/2016	Bond Future	10.24	Call			8,496.26000	8.49626	8,566,520	15.82	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			128.09000	0.12809	120,370	15.82	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			8,554.24000	8.55424	8,624,660	15.83	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			124.72000	0.12472	117,160	15.83	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			8,611.87000	8.61187	8,682,460	15.83	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			121.10000	0.12110	113,710	15.83	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			5,236.54000	5.23654	5,282,580	15.27	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,675.63000	1.67563	1,643,510	15.27	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			5,282.55000	5.28255	5,328,860	15.28	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,653.86000	1.65386	1,622,010	15.28	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			5,328.89000	5.32889	5,375,460	15.28	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,632.51000	1.63251	1,600,920	15.28	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			5,477.90000	5.47790	5,522,370	15.33	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			2,546.59000	2.54659	2,511,400	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
R209	On	04/05/2017	Bond Future	9.47	Call			5,520.76000	5.52076	5,565,450	15.33	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,521.15000	2.52115	2,486,180	15.33	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			5,563.74000	5.56374	5,608,660	15.34	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,495.93000	2.49593	2,461,190	15.34	0.00	0	0
Total R209 Option												0.00	0	5,750
Total For R209												0.00	0	41,493
R210	On	03/11/2016	Bond Future			188.78335	188.78335	188.80349	188.80349			18,311,984.95	97	2,172
Total R210 Future												18,311,984.95	97	2,172
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			96.51000	0.09651	116,650		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			106.51000	0.10651	126,650		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			116.51000	0.11651	136,650		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												18,311,984.95	97	2,172
R211	On	03/11/2016	Bond Future			142.15903	142.15903	142.17417	142.17417			0.00	0	56
Total R211 Future												0.00	0	56
R211	On	03/11/2016	Bond Future	141.74	Call			434.17000	0.43417	419,030		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			424.17000	0.42417	409,030		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			414.17000	0.41417	399,030		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			148.86575	148.86575	148.88173	148.88173			0.00	0	3,962
Total R212 Future												0.00	0	3,962
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			761.73000	0.76173	745,750		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			781.73000	0.78173	765,750		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			771.73000	0.77173	755,750		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,962
R213	On	03/11/2016	Bond Future			8.85722	86.41498	8.86269	86.37575		12.62	0.00	0	43,664
R213	On	02/02/2017	Bond Future			8.88845	88.09636	8.89388	88.05785		12.65	0.00	0	0
R213	On	04/05/2017	Bond Future			8.90614	86.33600	8.91173	86.29673		12.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Future												0.00	0	43,664
R213	On	03/11/2016	Bond Future	10.18	Call			8,848.10000	8.84810	8,882,780	13.39	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			92.72000	0.09272	88,170	13.39	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			8,906.73000	8.90673	8,941,520	13.39	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			89.86000	0.08986	85,420	13.39	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			8,965.36000	8.96536	9,000,260	13.39	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			87.08000	0.08708	82,750	13.39	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			5,105.84000	5.10584	5,124,470	12.95	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			1,620.49000	1.62049	1,600,610	12.95	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			5,151.51000	5.15151	5,170,290	12.96	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			1,599.32000	1.59932	1,579,590	12.96	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			5,197.54000	5.19754	5,216,460	12.97	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			1,578.59000	1.57859	1,559,000	12.97	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			5,448.54000	5.44854	5,467,640	12.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			2,312.81000	2.31281	2,292,640	12.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			5,363.07000	5.36307	5,381,930	12.81	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			2,360.81000	2.36081	2,340,400	12.81	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			5,405.87000	5.40587	5,424,850	12.81	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			2,336.84000	2.33684	2,316,550	12.81	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	43,664
R214	On	03/11/2016	Bond Future			9.07082	76.16023	9.07627	76.11801		15.84	0.00	0	29,419
R214	On	02/02/2017	Bond Future			9.10134	77.64216	9.10677	77.60037		15.94	0.00	0	0
R214	On	04/05/2017	Bond Future			9.12066	75.92282	9.12622	75.88023		16.10	0.00	0	0
Total R214 Future												0.00	0	29,419
R214	On	03/11/2016	Bond Future	10.33	Call			8,914.45000	8.91445	8,950,270	16.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			144.05000	0.14405	137,650	16.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			8,973.47000	8.97347	9,009,420	16.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			140.04000	0.14004	133,770	16.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			9,032.48000	9.03248	9,068,560	16.78	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			136.13000	0.13613	129,990	16.78	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			5,781.50000	5.78150	5,802,250	16.32	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,714.78000	1.71478	1,693,740	16.32	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			5,829.91000	5.82991	5,850,810	16.33	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,693.03000	1.69303	1,672,140	16.33	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			5,878.46000	5.87846	5,899,510	16.34	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,671.52000	1.67152	1,650,780	16.34	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			5,909.88000	5.90988	5,930,060	16.39	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,704.15000	2.70415	2,681,740	16.39	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			5,954.55000	5.95455	5,974,860	16.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/05/2017	Bond Future	9.57	Put			2,677.56000	2.67756	2,655,280	16.39	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			5,999.57000	5.99957	6,020,000	16.40	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,651.44000	2.65144	2,629,280	16.40	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	29,419
Total for Bond												65,147,228.32	567	702,644
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 03/11/2016 GOVI			541.52000	541.52000	541.22300	541.22300				0.00	0	418
GOVI On 02/02/2017 GOVI			552.05500	552.05500	551.76100	551.76100				0.00	0	26
GOVI On 04/05/2017 GOVI			563.28900	563.28900	562.99000	562.99000				0.00	0	0
Total GOVI Future										0.00	0	444
GOVI On 03/11/2016 GOVI	476.11	Call			651,130.00000	65.11300	654,100,000			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			651,030.00000	65.10300	654,000,000			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			650,930.00000	65.09300	653,900,000			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			184,410.00000	18.44100	187,350,000			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			184,310.00000	18.43100	187,250,000			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			184,210.00000	18.42100	187,150,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Call			3,007,900.00000	300.79000	3,010,890,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Call			3,008,100.00000	300.81000	3,011,090,000			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			3,008,000.00000	300.80000	3,010,990,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	444
Total for GOVI										0.00	0	444
AL37 On 03/11/2016 Index Future			509.61000	509.61000	509.37200	509.37200				0.00	0	14
AL37 On 02/02/2017 Index Future			519.52300	519.52300	519.29000	519.29000				0.00	0	0
Total AL37 Future										0.00	0	14
Total For AL37										0.00	0	14
AL7T On 03/11/2016 Index Future			596.22300	596.22300	595.82700	595.82700				0.00	0	9
AL7T On 02/02/2017 Index Future			607.82200	607.82200	607.42800	607.42800				0.00	0	0
Total AL7T Future										0.00	0	9
Total For AL7T										0.00	0	9
ALBI On 03/11/2016 Index Future			544.63500	544.63500	544.32800	544.32800				0.00	0	721

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	02/02/2017	Index Future			555.23000	555.23000	554.92600	554.92600			0.00	0	0
ALBI	On	04/05/2017	Index Future			566.52900	566.52900	566.22000	566.22000			0.00	0	0
Total ALBI Future												0.00	0	721
Total For ALBI												0.00	0	721
IGOV	On	03/11/2016	Index Future			252.34700	252.34700	252.37300	252.37300			0.00	0	1,023
IGOV	On	02/02/2017	Index Future			257.27100	257.27100	257.30200	257.30200			0.00	0	55
IGOV	On	04/05/2017	Index Future			262.52100	262.52100	262.55300	262.55300			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			682.90900	682.90900	682.97800	682.97800			0.00	0	0
ILBI	On	02/02/2017	Index Future			696.18800	696.18800	696.25900	696.25900			0.00	0	155
Total ILBI Future												0.00	0	155
Total For ILBI												0.00	0	155
Total for Index												0.00	0	1,977
JIBAR F	On	17/08/2016	Jibar Future			7.35000	92.65000	7.35000	92.65000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.35000	92.65000	7.35000	92.65000			0.00	0	10
JIBAR F	On	19/10/2016	Jibar Future			7.37000	92.63000	7.37000	92.63000			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	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	0
JIBAR F	On	21/06/2017	Jibar Future			7.48000	92.52000	7.48000	92.52000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future			7.98000	92.02000	7.98000	92.02000			0.00	0	0
Total Jibar Future												0.00	0	10
Total For JIBAR FUTURE												0.00	0	10
Total for Jibar												0.00	0	10
10Y ST	On	17/12/2025	Interest Rate Swap			96.85747	96.85747	97.03017	97.03017			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			93.88992	93.88992	94.07434	94.07434			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			92.62139	92.62139	92.81389	92.81389			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			94.68470	94.68470	94.87893	94.87893			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			100.06656	100.06656	100.06735	100.06735			0.00	0	0
1Y STN	On	16/03/2017	Interest Rate Swap			100.00818	100.00818	100.01182	100.01182			0.00	0	0
1Y STN	On	15/06/2017	Interest Rate Swap			99.63287	99.63287	99.64028	99.64028			0.00	0	0
1Y STN	On	21/09/2017	Interest Rate Swap			99.68608	99.68608	99.70176	99.70176			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			99.95866	99.95866	99.98573	99.98573			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.23298	99.23298	99.27161	99.27161			0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.88784	98.88784	98.93970	98.93970			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.94225	98.94225	99.01081	99.01081			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			97.69279	97.69279	97.80352	97.80352			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.99502	96.99502	97.11916	97.11916			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.26367	96.26367	96.39958	96.39958			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.50721	96.50721	96.65213	96.65213			0.00	0	0
Total 5Y STND Future									0.00	0	0
Total For 5Y STND									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									65,147,228.32	567	705,075
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.00000			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	63.82365	100.00000	63.66903			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			11.09000	99.75409	11.09000	99.72483		22,180,000,000,000.00	2,000,000,000	5,000,000,000	
Total AA05 SPOT								22,180,000,000,000.00	2,000,000,000	5,000,000,000	
Total For AA05								22,180,000,000,000.00	2,000,000,000	5,000,000,000	
AA05/R On 22/03/2019 Spot Bond			5.00000	114.03235	5.00000	114.01705		0.00	0	0	
AA05/R On 22/03/2019 Spot Bond			5.00000	114.03235	5.00000	114.01705		0.00	0	0	
Total AA05/R204 SPOT								0.00	0	0	
Total For AA05/R204								0.00	0	0	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.00000		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	11.03191	100.00000	11.00518		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			9.73000	102.36109	9.73000	102.33453		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.30600	10.00000	110.27700				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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			9.69500	99.22765	9.69500	99.20213				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.44943	100.00000	9.44086				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.64723	10.84000	102.61780				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.92278	100.00000	9.90313				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	105.14800	11.37000	105.11641				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.81187	100.00000	11.78326				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.36784	11.81000	90.33926				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.93759	100.00000	11.90867				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	13.01275	100.00000	12.98123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	14.29993	100.00000	14.27758				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	0.01339	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2026 Spot Bond			100.00000	0.02005	100.00000	100.00000				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	100.00000				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	103.82002	9.04000	103.79509				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400				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			2.80000	118.80825	2.80000	118.79922				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	1,500,000,000	22,000,000,000
Total ABFN08 SPOT										0.00	1,500,000,000	22,000,000,000
Total For ABFN08										0.00	1,500,000,000	22,000,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.00000				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 ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.64000	101.88742	11.64000	101.86635				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	100.00000				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	100.00000				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			8.71000	104.29485	8.71000	104.27863				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	100.00000				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 ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	23.08822	100.00000	23.03228				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	33.04806	100.00000	32.96800				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	22.84894	100.00000	22.79359				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	100.00000				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	100.00000				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	100.00000				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	100.00000				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			5.73000	103.47172	5.73000	103.45558				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			5.73000	99.11363	5.73000	99.09810				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	9.49391	100.00000	9.47849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.23000	90.93789	6.23000	90.92284			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	5.29280	100.00000	5.28420			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			6.73000	100.34277	6.73000	100.31694			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.61848	100.00000	8.59648			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	100.00000			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			2.13000	187.03379	2.13000	187.01301			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	188.55383	2.17000	188.53266			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	201.72794	1.82000	201.70722			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	88.95295	8.43625	88.93327			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	88.95295	8.43625	88.93327			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.68000	94.99214	2.68000	94.98527				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			2.56000	101.39987	2.56000	101.39282				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			2.46000	114.56650	2.46000	114.55885				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	100.00000				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			9.74500	94.14161	9.74500	94.11739				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	100.00000				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	100.00000				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 ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.28347	9.63000	107.25590				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	100.00000				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			9.83500	105.92085	9.83500	105.89306				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			9.10500	93.87214	9.10500	93.84931				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			10.38000	102.41369	10.38000	102.38538				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.00000				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 ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.00000			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	105.92697	8.65000	105.90259			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			9.58000	102.82731	9.58000	102.80103			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.35500	102.12057	9.35500	102.09520			0.00	0	200,000,000
Total ABS12 SPOT									0.00	0	200,000,000
Total For ABS12									0.00	0	200,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.60101	9.20000	102.57593			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			9.81000	101.93963	9.81000	101.91312		1,000,620,000,000.00		102,000,000	51,000,000
Total ABS13 SPOT								1,000,620,000,000.00		102,000,000	51,000,000
Total For ABS13								1,000,620,000,000.00		102,000,000	51,000,000
ABS14 On 11/11/2020 Spot Bond			9.47000	101.91926	9.47000	101.89363			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			9.75500	102.67054	9.75500	102.64397			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			10.68000	101.14422	10.68000	101.11563			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.68000	102.56526	10.68000	102.53626			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			9.25500	98.44247	9.25500	98.41815		32,577,600,000,000.00		3,520,000,000	11,350,000,000
Total ABS6 SPOT								32,577,600,000,000.00		3,520,000,000	11,350,000,000
Total For ABS6								32,577,600,000,000.00		3,520,000,000	11,350,000,000
ABS7 On 11/09/2026 Spot Bond			10.63000	92.69361	10.63000	92.66752			0.00	0	3,860,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.57372	100.00000	12.54604				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			2.99000	219.03031	2.99000	219.00089				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			3.15000	135.90744	3.15000	135.88865				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			2.23000	139.94636	2.23000	139.93049				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	0.02703	100.00000	0.02696				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	24.25672	100.00000	24.19796				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	100.00000				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	100.00000				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				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 ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			9.56500	102.77468	9.56500	102.74828				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ 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
ACL12€ 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
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	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 ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL129 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
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 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
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL141 On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	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 ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	104.20700	10.23000	104.17876				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	100.00000				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			9.77000	101.65366	9.77000	101.62717				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	127.64961	1.75000	127.63675				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	90,000,000	18,000,000
Total ACL181 SPOT										0.00	90,000,000	18,000,000
Total For ACL181										0.00	90,000,000	18,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	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 ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL189 On 20/09/2022 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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 ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				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 ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	34.19380	100.00000	34.11096				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	34.19380	100.00000	34.11096				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	100.00000				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	100.00000				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	29.33991	100.00000	29.26883				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U On 18/11/2016 Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	18.16217	100.00000	18.11818			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	3.95286	100.00000	3.94329			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	1,600,000,000	800,000,000
Total AHF2A2 SPOT									0.00	1,600,000,000	800,000,000
Total For AHF2A2									0.00	1,600,000,000	800,000,000
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	38.39447	100.00000	38.29547				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	11.40048	100.00000	11.37108				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	11.68867	100.00000	11.64435				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.52015	100.00000	9.48404				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	102.03341	9.30000	102.00821				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			9.99000	111.61875	9.99000	111.58902				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			9.48500	100.76222	9.48500	100.73685				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.95547	100.00000	14.92237				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			10.22000	100.59011	10.22000	100.56286				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIRL01 On 30/04/2028 Spot Bond			2.81500	178.04097	2.81500	178.01792				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.00000				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	41.48536	100.00000	41.38486				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	40.34261	100.00000	40.24488				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	13.42177	100.00000	10.71141				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	13.42177	100.00000	10.71141				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.41797	100.00000	4.41171				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	0.05282	100.00000	0.05276				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.71000	248.56251	2.71000	248.53100				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN028 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.00000				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			2.72500	174.70911	2.72500	174.68690				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	100.00000				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05(On 28/04/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06(On 30/04/2020 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06(On 07/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 20/07/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	12,000,000
Total ASN083 SPOT									0.00	0	12,000,000
Total For ASN083									0.00	0	12,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09f On 17/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN09f On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 24/02/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13(On 31/01/2022 Spot Bond			2.96000	137.61398	2.96000	137.59567				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN13(On 12/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.00000			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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			3.00500	137.30391	3.00500	137.28548			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	100.00000			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	100.00000			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			3.46000	92.18621	3.46000	92.16666			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 14/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN158 SPOT									0.00	0	0
Total For ASN158									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN155 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
ASN160 On 08/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN161 On 19/08/2021 Spot Bond			100.00000	1.73415	100.00000	100.00000				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	77.84299	100.00000	77.68380				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	44.07713	100.00000	43.97036				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	44.15490	100.00000	44.04794				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	43.80496	100.00000	43.69885				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	65.36333	100.00000	65.20499				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	93.85570	100.00000	93.61929				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	31.42305	100.00000	31.34692				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN551 On 29/12/2016 Spot Bond			100.00000	91.69813	100.00000	91.47448				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN751 On 20/09/2020 Spot Bond			100.00000	2.60455	100.00000	2.59824				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN89I On 02/10/2018 Spot Bond			100.00000	23.01410	100.00000	22.95835				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	100.00000				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			9.16500	104.92632	9.16500	104.90063				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	4,000,000,000	2,000,000,000
Total BAW17 SPOT										0.00	4,000,000,000	2,000,000,000
Total For BAW17										0.00	4,000,000,000	2,000,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	25.22595	100.00000	25.16484				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.00000				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			10.43000	98.97829	10.43000	98.95080				0.00	0	6,000,000,000
Total BAW19 SPOT										0.00	0	6,000,000,000
Total For BAW19										0.00	0	6,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.05000	100.54681	10.05000	100.52002				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.70007	9.30000	103.67446				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	100.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW23 On 15/10/2017 Spot Bond			100.00000	35.67121	100.00000	35.58480			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.00000			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	104.53601	9.19000	104.51035			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.20349	101.15457	12.20349	101.12153			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.75550	100.75306	10.75550	100.72374			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	44,400,000	0
Total BAYA17 SPOT									0.00	44,400,000	0
Total For BAYA17									0.00	44,400,000	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
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.37235	100.33278	12.37235	100.29956			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.96500	100.98588	11.96500	100.95353			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26 On 30/09/2017 Spot Bond			11.89000	87.76219	11.89000	87.73425			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.64000	85.69841	11.64000	85.67206			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	345,100,000
Total BAYA35 SPOT									0.00	0	345,100,000
Total For BAYA35									0.00	0	345,100,000
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA50 SPOT									0.00	0	0
Total For BAYA50									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.81656	101.99877	15.81656	101.95573			0.00	0	0
Total BAYB03 SPOT									0.00	0	0
Total For BAYB03									0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.64404	101.67853	14.64404	101.63880			0.00	0	0
Total BAYB04 SPOT									0.00	0	0
Total For BAYB04									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYC1 On 31/12/2016 Spot Bond			100.00000	73.14629	100.00000	73.00000				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	21.09977	100.00000	21.04866				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	19.20317	100.00000	19.15664				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.85381	100.00000	11.82510				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.85381	100.00000	11.82510				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	14.33182	100.00000	14.29710				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.41828	100.00000	12.38819				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	100.30277	100.00000	100.03881				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	86.22950	100.00000	86.03172				0.00	0	0
Total BC108U SPOT										0.00	0	0
Total For BC108U										0.00	0	0
BC109L On 24/08/2016 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
Total BC109U SPOT										0.00	0	0
Total For BC109U										0.00	0	0
BC110L On 15/09/2016 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total BC110U SPOT										0.00	0	0
Total For BC110U										0.00	0	0
BC111L On 28/10/2016 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total BC111U SPOT										0.00	0	0
Total For BC111U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BC112L On 14/11/2016 Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0
Total BC112U SPOT									0.00	0	0
Total For BC112U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BCJ08 SPOT									0.00	0	0
Total For BCJ08									0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BCJ09 SPOT									0.00	0	0
Total For BCJ09									0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	15.67457	100.00000	15.63661			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	15.67457	100.00000	15.63661			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.10000	102.27686	2.10000	102.27106			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			8.45000	93.78428	8.45000	93.76345			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			8.45000	95.09460	8.45000	95.07347			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			8.83500	97.56894	8.83500	97.54590			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BEER0 On 28/03/2018 Spot Bond			8.39000	100.90823	8.39000	100.88570		4,195,000,000,000.00	500,000,000	500,000,000	
Total BEER02 SPOT								4,195,000,000,000.00	500,000,000	500,000,000	
Total For BEER02								4,195,000,000,000.00	500,000,000	500,000,000	
BG1A7 On 21/11/2032 Spot Bond			100.00000	8.50072	100.00000	8.48013		0.00	0	0	
Total BG1A7U SPOT								0.00	0	0	
Total For BG1A7U								0.00	0	0	
BG1A8 On 21/11/2032 Spot Bond			100.00000	7.35629	100.00000	7.33846		0.00	0	0	
Total BG1A8U SPOT								0.00	0	0	
Total For BG1A8U								0.00	0	0	
BG1B2 On 23/11/2032 Spot Bond			100.00000	7.35629	100.00000	7.33846		0.00	0	0	
Total BG1B2U SPOT								0.00	0	0	
Total For BG1B2U								0.00	0	0	
BG1C2 On 21/11/2032 Spot Bond			100.00000	7.80411	100.00000	7.78521		0.00	0	0	
Total BG1C2U SPOT								0.00	0	0	
Total For BG1C2U								0.00	0	0	
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00006	100.00000	0.00006		0.00	0	0	
Total BG1D2U SPOT								0.00	0	0	
Total For BG1D2U								0.00	0	0	
BG1E2 On 21/11/2032 Spot Bond			100.00000	10.44128	100.00000	10.41598		0.00	0	0	
Total BG1E2U SPOT								0.00	0	0	
Total For BG1E2U								0.00	0	0	
BG1F2 On 21/11/2032 Spot Bond			100.00000	14.42192	100.00000	14.38699		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	100.00000		0.00	0	0	
Total BG32A3 SPOT								0.00	0	0	
Total For BG32A3								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				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	83.52403	100.00000	83.33333				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	83.52403	100.00000	83.33333				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	100.00000				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	100.00000				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.69000	103.80284	8.69000	103.77884				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	100.00000				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	100.00000				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	59.94307	100.00000	59.79786				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42YI On 15/03/2017 Spot Bond			100.00000	59.94307	100.00000	59.79786				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	100.00000				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			11.31500	101.39576	11.31500	101.36544				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.00000				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			11.20500	94.07554	11.20500	94.05680				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			11.33000	105.37073	11.33000	105.33919				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.00000				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			11.78500	105.56307	11.78500	105.53024				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	100.00000				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			11.33000	104.62766	11.33000	104.59634				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.00000				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			11.71000	102.85062	11.71000	102.82921				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL12 On 20/08/2021 Spot Bond			100.00000	1.24361	100.00000	100.00000			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.00000			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			9.07000	100.65857	9.07000	100.63417			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
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	100.00000			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	94.04534	100.00000	93.74391			0.00	0	0
Total BSR18U SPOT									0.00	0	0
Total For BSR18U									0.00	0	0
BTC10 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC105 SPOT									0.00	0	0
Total For BTC105									0.00	0	0
BTC11 On 27/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC112 SPOT									0.00	0	0
Total For BTC112									0.00	0	0
BTC11 On 04/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC115 SPOT									0.00	0	0
Total For BTC115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC118 SPOT									0.00	0	0
Total For BTC118									0.00	0	0
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC126 SPOT									0.00	0	0
Total For BTC126									0.00	0	0
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC127 SPOT									0.00	0	0
Total For BTC127									0.00	0	0
BTC128 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC128 SPOT									0.00	0	0
Total For BTC128									0.00	0	0
BTC129 On 25/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC129 SPOT									0.00	0	0
Total For BTC129									0.00	0	0
BTC130 On 29/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC130 SPOT									0.00	0	0
Total For BTC130									0.00	0	0
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC131 SPOT									0.00	0	0
Total For BTC131									0.00	0	0
BTC132 On 08/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC132 SPOT									0.00	0	0
Total For BTC132									0.00	0	0
BTC133 On 27/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC133 SPOT									0.00	0	0
Total For BTC133									0.00	0	0
BTC134 On 03/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC134 SPOT									0.00	0	0
Total For BTC134									0.00	0	0
BTC137 On 04/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC137 SPOT									0.00	0	0
Total For BTC137									0.00	0	0
BTC138 On 14/11/2016 Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0
Total BTC138 SPOT									0.00	0	0
Total For BTC138									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS011 On 30/09/2016 Spot Bond			100.00000	90.74554	100.00000	90.52313			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	10.28942	100.00000	10.22528		000,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total BX161U SPOT								10,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total For BX161U								10,000,000,000,000.00	60,000,000,000	60,000,000,000	
BX162L On 01/10/2021 Spot Bond			100.00000	10.28942	100.00000	10.22528		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total BX162U SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For BX162U								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
BX163L On 01/10/2021 Spot Bond			100.00000	10.31968	100.00000	10.25535		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total BX163U SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For BX163U								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
BYA49L On 30/06/2018 Spot Bond			100.00000	32.69361	100.00000	32.61440		0.00	0	0	
Total BYA49U SPOT								0.00	0	0	
Total For BYA49U								0.00	0	0	
CBL08 On 02/11/2016 Spot Bond			9.89000	104.91786	9.89000	104.89001		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	100.00000		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			15.34000	98.24063	15.34000	98.20118		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.00000			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			13.14000	97.30630	13.14000	97.27266			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.10000	102.59979	9.10000	102.57498		3,640,000,000,000.00		400,000,000	100,000,000
Total CBL16 SPOT								3,640,000,000,000.00		400,000,000	100,000,000
Total For CBL16								3,640,000,000,000.00		400,000,000	100,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.14000	94.84357	13.14000	94.81041			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	100.00000			0.00	1,880,000,000	700,000,000
Total CBL20 SPOT									0.00	1,880,000,000	700,000,000
Total For CBL20									0.00	1,880,000,000	700,000,000
CBL22 On 06/05/2020 Spot Bond			10.03000	97.75044	10.03000	97.72445			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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			10.33000	105.99011	10.33000	105.96111			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			10.35500	112.59589	10.35500	112.56484			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02 On 12/06/2024 Spot Bond			10.41000	108.46133	10.41000	108.43127			14,574,000,000,000.00	1,400,000,000	360,000,000
Total CCT02 SPOT									14,574,000,000,000.00	1,400,000,000	360,000,000
Total For CCT02									14,574,000,000,000.00	1,400,000,000	360,000,000
CCT03 On 15/03/2025 Spot Bond			10.43000	108.81500	10.43000	108.78493			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	100.00000			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	100.00000			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.29310	10.00000	111.26410			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	21.74856	100.00000	21.69587			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	34.08529	100.00000	34.00272			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	31.78521	100.00000	31.70821			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	20.98644	100.00000	20.92092				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.32191	10.11000	101.29475			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	131.98195	2.76000	131.96495			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	129.54214	3.14000	131.34342			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194 On 31/08/2016 Spot Bond			8.25000	103.84334	8.25000	103.81994			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.93000	140.79517	2.93000	140.77655			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	139.27960	2.40000	139.26304			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000			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			9.18500	102.73470	9.18500	102.70923			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	100.00000			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	100.00000			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			9.23500	102.71129	9.23500	102.68570			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			9.23500	102.71129	9.23500	102.68570			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			9.28500	101.44961	9.28500	101.42452			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23(On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24(On 24/02/2019 Spot Bond			13.50000	91.27091	13.50000	91.23815			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	99.87456	9.35000	99.84949			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26(On 26/03/2019 Spot Bond			9.57000	103.99054	9.57000	103.96413			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26(On 30/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN27(On 22/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN27(On 25/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN28(On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.02500	95.91067	11.02500	95.88270				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.54500	97.43791	11.54500	97.40820				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.59950	8.80500	102.57579			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 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
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN355 On 24/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.20500	106.13061	10.20500	106.10191				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.34500	108.40408	12.34500	108.36880				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.37500	102.01674	12.37500	101.98346				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	105.40916	10.02000	105.38115				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				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			9.73000	104.60850	9.73000	104.58150				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				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	102.16147	10.98000	102.13180				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.52220	11.00000	104.49179				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.13500	104.43912	12.13500	104.40569				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.64932	4.00000	101.63838			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	100.00000			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	100.00000			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	44.76969	7.01000	44.76126			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN443 On 06/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.40000	106.12685	10.40000	106.09762				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.63000	133.07888	3.63000	133.05879				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.53000	94.81577	5.53000	94.78107				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.17000	97.49840	5.17000	97.46466				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.83500	97.56894	8.83500	97.54590				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			8.45000	38.73932	8.45000	38.73071				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89 On 02/03/2028 Spot Bond			8.45000	39.23319	8.45000	39.22447			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.36500	105.22108	9.36500	105.19428			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.19500	101.50379	9.19500	101.47886			0.00	0	830,000,000
Total COJ04 SPOT									0.00	0	830,000,000
Total For COJ04									0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			9.78000	114.30170	9.78000	114.27188		285,092,000,000,000.00	131,400,000,000		0
Total COJ05 SPOT								15,092,000,000,000.00	131,400,000,000		0
Total For COJ05								15,092,000,000,000.00	131,400,000,000		0
COJ07 On 23/03/2021 Spot Bond			9.94000	107.38392	9.94000	107.35563			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			10.69000	106.37145	10.69000	106.34118			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			10.09500	102.39677	10.09500	102.36922			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			10.27000	97.93733	10.27000	97.91053			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			11.18000	97.52985	11.18000	97.50086		15,652,000,000,000.00	1,400,000,000		350,000,000
Total COT02 SPOT								15,652,000,000,000.00	1,400,000,000		350,000,000
Total For COT02								15,652,000,000,000.00	1,400,000,000		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
COT03 On 05/06/2028 Spot Bond			11.18000	90.78689	11.18000	90.75991				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	15.15733	100.00000	15.12062				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	13.06188	100.00000	13.03024				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	21.97867	100.00000	21.92543				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04U On 26/08/2016 Spot Bond			100.00000	100.55488	100.00000	100.28530				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05U On 30/10/2018 Spot Bond			100.00000	21.32945	100.00000	21.27777				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06U On 30/11/2018 Spot Bond			100.00000	24.72327	100.00000	24.66339				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			11.70500	96.83480	11.70500	96.80487				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DEN38 On 10/06/2018 Spot Bond			100.00000	32.27421	100.00000	32.19603				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	24.85225	100.00000	24.79205				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	32.93727	100.00000	32.85748				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	101.24195	8.21500	101.21980				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.65566	6.86000	102.63684				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	200,000,000	50,000,000
Total DLTB03 SPOT										0.00	200,000,000	50,000,000
Total For DLTB03										0.00	200,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond			100.00000	43.19551	100.00000	43.09087			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	43.19551	100.00000	43.09087			0.00	0	0
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	59.04260	100.00000	58.92570			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	100.00000			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			9.47000	99.83169	9.47000	99.80645			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			9.40500	100.43214	9.40500	100.40706		321,651,000,000.00		34,200,000	17,100,000
Total DV22 SPOT								321,651,000,000.00		34,200,000	17,100,000
Total For DV22								321,651,000,000.00		34,200,000	17,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	15.14491	100.00000	15.11157			0.00	0	50,000,000
Total DV22/R207 SPOT									0.00	0	50,000,000
Total For DV22/R207									0.00	0	50,000,000
DV23 On 27/02/2023 Spot Bond			9.75500	100.94771	9.75500	100.92129		88,770,500,000,000.00		9,100,000,000	15,805,200,000
Total DV23 SPOT								88,770,500,000,000.00		9,100,000,000	15,805,200,000
Total For DV23								88,770,500,000,000.00		9,100,000,000	15,805,200,000
DV23/R On 27/02/2023 Spot Bond			100.00000	10.27762	100.00000	10.25475			0.00	0	50,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	10.27762	100.00000	10.25475			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	50,000,000
Total For DV23/R2023									0.00	0	50,000,000
DV24 On 18/02/2024 Spot Bond			9.80500	99.42508	9.80500	99.39922			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.02572	9.69000	100.00000			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.02572	9.69000	100.00000			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			10.62000	96.47389	10.62000	96.44677		42,480,000,000,000.00	4,000,000,000	2,580,000,000	
Total DV29 SPOT								12,480,000,000,000.00	4,000,000,000	2,580,000,000	
Total For DV29								12,480,000,000,000.00	4,000,000,000	2,580,000,000	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.02678	10.10000	100.00000		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.02678	10.10000	100.00000		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total DVC015 SPOT								0.00	0	0	
Total For DVC015								0.00	0	0	
DVC01: On 16/09/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total DVC017 SPOT								0.00	0	0	
Total For DVC017								0.00	0	0	
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total DVC018 SPOT								0.00	0	0	
Total For DVC018								0.00	0	0	
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	100.00000		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	100.00000		0.00	300,000,000	300,000,000	
Total DVC020 SPOT								0.00	300,000,000	300,000,000	
Total For DVC020								0.00	300,000,000	300,000,000	
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total DVC021 SPOT								0.00	0	0	
Total For DVC021								0.00	0	0	
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total DVC022 SPOT								0.00	0	0	
Total For DVC022								0.00	0	0	
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total DVC023 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC023										0.00	0	0
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	20,000,000
Total DVF17 SPOT										0.00	0	20,000,000
Total For DVF17										0.00	0	20,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.00000				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			8.40500	117.48131	8.40500	117.45503				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	17.55790	100.00000	17.51925				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			9.37500	104.94817	9.37500	104.92205				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			9.53000	105.10646	9.53000	105.07987				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			9.73500	105.39070	9.73500	105.36348				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.96000	107.05304	2.96000	107.03878				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.33844	100.00000	17.29644				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.36000	107.47888	2.36000	107.46632				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	109.42013	2.25000	109.40767				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			2.32000	131.37759	2.32000	131.36237				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			2.32000	118.55875	2.32000	118.54503				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			2.32000	117.81586	2.32000	117.80221				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.31000	110.55905	2.31000	110.54623				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.34000	107.89028	2.34000	107.87772				0.00	0	0
Total EL36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	109.42013	2.25000	109.40767			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			9.86000	102.85867	9.86000	102.83178			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			9.60000	108.73695	9.60000	108.70925			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			10.23000	101.94745	10.23000	101.91982			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			10.40500	93.97196	10.40500	93.94606			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.67000	103.58460	10.67000	103.55517			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			10.33000	101.11205	10.33000	101.08423		2,479,200,000,000.00		240,000,000	120,000,000
Total EMM06 SPOT								2,479,200,000,000.00		240,000,000	120,000,000
Total For EMM06								2,479,200,000,000.00		240,000,000	120,000,000
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EPF006 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	16.25646	100.00000	16.21708				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	6.65865	100.00000	6.64252				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC11 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC2 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC2 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC2 On 22/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.00000				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	59.58158	100.00000	59.43724				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	100.00000				0.00	0	0
Total EQS06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.64000	97.35589	12.64000	97.32329				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	100.00000				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	23.94330	100.00000	23.88530				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	24.06429	100.00000	24.00601				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	100.00000				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	900,000,000	450,000,000
Total ERSA15 SPOT									0.00	900,000,000	450,000,000
Total For ERSA15									0.00	900,000,000	450,000,000
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	100.00000			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			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	0.04551	100.00000	0.04531		800,000,000,000,000.00		38,000,000,000	23,000,000,000
Total ERSA23 SPOT								10,000,000,000,000.00	38,000,000,000	23,000,000,000	
Total For ERSA23								10,000,000,000,000.00	38,000,000,000	23,000,000,000	
ES18 On 20/04/2018 Spot Bond			8.26000	104.55189	8.26000	104.52878		706,560,400,000,000.00	85,540,000,000	42,270,000,000	
Total ES18 SPOT								16,560,400,000,000.00	85,540,000,000	42,270,000,000	
Total For ES18								16,560,400,000,000.00	85,540,000,000	42,270,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.03458	9.25000	103.00913		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.86500	106.14138	8.86500	106.11637			159,752,427,516,000.00	18,020,578,400	4,528,764,000
Total ES23 SPOT									159,752,427,516,000.00	18,020,578,400	4,528,764,000
Total For ES23									159,752,427,516,000.00	18,020,578,400	4,528,764,000
ES23/R On 25/01/2023 Spot Bond			10.00000	100.66511	10.00000	100.63842			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			9.31000	93.81735	9.31000	93.79403			514,843,000,000,000.00	55,300,000,000	26,210,965,000
Total ES26 SPOT									514,843,000,000,000.00	55,300,000,000	26,210,965,000
Total For ES26									514,843,000,000,000.00	55,300,000,000	26,210,965,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.96744	7.85000	102.94579			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			9.92500	83.42952	9.93500	83.33842			352,976,000,000,000.00	136,320,000,000	62,874,900,000
Total ES33 SPOT									352,976,000,000,000.00	136,320,000,000	62,874,900,000
Total For ES33									352,976,000,000,000.00	136,320,000,000	62,874,900,000
ES33/R On 15/09/2033 Spot Bond			7.50000	103.19105	7.50000	103.17040			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			10.02500	88.69129	10.02500	88.66758			087,913,000,000,000.00	108,520,000,000	78,318,300,000
Total ES42 SPOT									087,913,000,000,000.00	108,520,000,000	78,318,300,000
Total For ES42									087,913,000,000,000.00	108,520,000,000	78,318,300,000
ES42/R On 25/04/2042 Spot Bond			8.50000	102.67343	8.50000	102.65007			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	100.00000			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	100.00000			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	22.25044	100.00000	22.18097			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	22.35127	100.00000	22.28149			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	22.47961	100.00000	22.40942				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	22.60795	100.00000	22.53736				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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 FIFC29 SPOT										0.00	0	0
Total For FIFC29										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	100.00000				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	0.19296	100.00000	0.19249				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	0.19296	100.00000	0.19249				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.88162	100.00000	10.85526				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.59573	100.00000	10.57006				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
FR2A4K 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
FR2A4L 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			9.75000	98.78916	9.75000	98.76346				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	100.00000				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond			100.00000		0.00000	100.00000				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 FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	920,000,000	460,000,000
Total FRB13 SPOT										0.00	920,000,000	460,000,000
Total For FRB13										0.00	920,000,000	460,000,000
FRB14 On 02/06/2026 Spot Bond			10.43000	99.50159	10.43000	99.47395				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.00000				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	12.07940	100.00000	12.05013				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.00000				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			11.63000	106.76116	11.63000	106.72819				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	100.00000				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			10.44000	105.06610	10.44000	105.03689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	100.00000				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			2.23000	141.80611	2.23000	141.79003				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23:On 07/12/2023 Spot Bond			2.59000	120.33671	2.59000	120.32825				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			2.39500	114.47544	2.39500	114.46195				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28:On 31/03/2028 Spot Bond			3.47000	92.74104	3.47000	92.73233				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33:On 07/12/2033 Spot Bond			3.22000	103.71747	3.22000	103.70842				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			3.69000	93.54540	3.69000	93.53531				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			7.23600	74.14794	7.23600	74.13379				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0:On 28/10/2024 Spot Bond			9.26400	48.39765	9.26400	48.38593				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			9.51000	47.00983	9.51000	46.99816				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04I:On 15/03/2017 Spot Bond			100.00000	59.94307	100.00000	59.79786				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05I:On 13/10/2018 Spot Bond			100.00000	23.80604	100.00000	23.73172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06I On 31/12/2017 Spot Bond			100.00000	44.27935	100.00000	44.17208				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10I On 03/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11I On 20/06/2017 Spot Bond			7.47000	99.97998	7.47000	99.95997				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11I On 20/06/2017 Spot Bond			7.47000	99.97998	7.47000	99.95997				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11I 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
FRC12I 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
FRC12I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12I On 20/06/2017 Spot Bond				100.00000	0.00000	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 FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	99.98391	6.00000	99.96782				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	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 FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 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
FRC136 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
FRC137 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
FRC138 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
FRC139 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
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	44.54443	100.09221	44.43643				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	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 FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	94.39741	5.76400	94.38282				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	76.38269	13.22500	76.35568				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	100.00000				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	100.00000				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	100.00000				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	100.00000				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			3.62500	107.04351	3.62500	107.02738				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				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	100.00000				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17(On 21/02/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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 FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 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
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 17/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 06/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.30624	8.75000	100.28265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206(On 20/09/2021 Spot Bond			100.00000	12.06825	100.00000	12.03902				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207(On 20/09/2021 Spot Bond			100.00000	11.16293	100.00000	11.13588				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208(On 07/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209(On 20/12/2019 Spot Bond			100.00000	16.52424	100.00000	16.48421				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000	58.51402	100.00000	58.37226				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211(On 07/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	12.00406	100.00000	11.97497				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213(On 07/11/2017 Spot Bond			100.00000	39.88781	100.00000	39.79118				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214(On 07/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215(On 07/11/2017 Spot Bond			100.00000	39.60748	100.00000	39.51153				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0

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 07/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218: On 07/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC219: On 04/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220: On 04/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC221: On 31/01/2022 Spot Bond			3.04000	137.06328	3.04000	137.04477			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC222: On 10/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC223: On 10/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC224: On 10/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC225: On 20/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC227: On 10/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC228: On 16/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC229: On 30/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23(On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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			3.90000	131.29980	3.90000	131.27904				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	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23(On 19/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25: On 19/10/2020 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000			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			3.57000	111.62228	3.57000	111.61155			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.62000	104.54660	3.62000	104.53641			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			3.60000	102.76291	3.60000	102.75294			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.61000	100.02271	3.61000	100.01298			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.68000	102.99770	3.68000	102.98734			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	100.00000				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	22.45002	100.00000	22.39563				0.00	0	0
Total FRD011U SPOT										0.00	0	0
Total For FRD011U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	62.35520	100.00000	62.20414				0.00	0	0
Total FRD091U SPOT										0.00	0	0
Total For FRD091U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	81.83857	100.00000	81.65548				0.00	0	0
Total FRD111U SPOT										0.00	0	0
Total For FRD111U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	15.87116	100.00000	15.83271				0.00	0	0
Total FRD131U SPOT										0.00	0	0
Total For FRD131U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	3.73780	100.00000	3.73061				0.00	0	0
Total FRS011U SPOT										0.00	0	0
Total For FRS011U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS021 On 13/05/2021 Spot Bond			100.00000	3.73780	100.00000	3.73061			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			2.11800	85.62061	2.11800	85.61571			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.46000	111.72307	2.46000	111.70971			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.75470	10.38000	100.72665			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.75470	10.38000	100.72665			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.60000	108.95631	2.60000	108.94287			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.66000	223.25599	2.66000	223.22801			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.57000	118.88763	2.57000	118.87306			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.69000	222.37686	2.69000	222.34878			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.88000	117.23410	2.88000	117.21875			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/03/2038 Spot Bond			2.76500	115.07850	2.76500	115.06380			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.76500	115.07850	2.76500	115.06380			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.81000	121.27912	2.81000	121.26342			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.86000	217.47380	2.86000	217.44537			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.41000	106.41059	2.41000	106.39801			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.89000	170.97257	2.89000	170.95009			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.67500	99.14661	3.67500	99.13478			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.17000	104.44804	3.17000	104.43350			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.49000	89.16194	3.49000	89.14882			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.16000	104.57828	3.16000	104.56376			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2016 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.22000	163.61865	3.22000	163.59567			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13: On 07/12/2033 Spot Bond			3.40000	202.29342	3.40000	202.27022			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	100.00000			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			3.42000	89.87450	3.42000	89.86144			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			3.67500	86.18108	3.67500	86.16798			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			3.20000	92.97742	3.20000	92.96446			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			3.03000	166.69133	3.03000	166.66878			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.17000	208.86791	3.17000	208.83888			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14: On 19/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14: On 03/10/2016 Spot Bond				100.00000	0.00000	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			3.16000	164.58183	3.16000	164.55898			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			3.16000	164.58183	3.16000	164.55898			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			3.45000	95.91277	3.45000	95.90168			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			3.18000	114.57137	3.18000	114.55545			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			2.74000	139.14146	2.74000	139.12378			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	100.00000			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			3.51000	158.84134	3.51000	158.81274			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			3.55000	158.20280	3.55000	158.17363			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			3.15000	114.83457	3.15000	114.81872			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			3.52000	158.58966	3.52000	158.55872			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.56000	157.40268	3.56000	157.35824			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	100.00000			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS154 On 07/12/2023 Spot Bond			2.35000	122.11233	2.35000	122.10454			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.24000	122.93658	2.24000	122.92910			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS43 On 07/12/2023 Spot Bond			2.96000	117.65925	2.96000	117.64981				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			2.70000	100.39289	2.70000	100.38557				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	7,000,000,000
Total FRS49 SPOT										0.00	0	7,000,000,000
Total For FRS49										0.00	0	7,000,000,000
FRS51 On 31/01/2022 Spot Bond			2.23000	142.75747	2.23000	142.74128				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.44000	118.32850	2.44000	118.31441				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	66.69037	104.97509	66.52165				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	67.88192	101.07593	67.71589				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	63.37312	100.44759	63.21898				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	66.21787	100.76967	66.05634				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81 On 30/10/2042 Spot Bond			2.18000	126.65508	2.18000	126.64083			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			2.34000	97.51008	2.34000	97.50391			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	100.00000			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			2.37000	97.28493	2.37000	97.27870			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.44000	121.44284	2.44000	121.43479			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	100.00000			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	100.00000			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.08500	103.45779	7.08500	103.43781			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.32000	103.79671	8.32000	103.77373			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18 On 14/04/2018 Spot Bond			8.47000	106.69137	8.47000	106.66720			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			8.80500	102.86298	8.80500	102.83891		52,070,422,587,000.00	5,913,733,400	12,956,866,700	
Total FRX19 SPOT								52,070,422,587,000.00	5,913,733,400	12,956,866,700	
Total For FRX19								52,070,422,587,000.00	5,913,733,400	12,956,866,700	
FRX20 On 01/10/2020 Spot Bond			9.03000	102.38422	9.03000	102.35952		0.00	0	10,000,000	
Total FRX20 SPOT								0.00	0	10,000,000	
Total For FRX20								0.00	0	10,000,000	
FRX23 On 28/02/2023 Spot Bond			9.68500	94.40989	9.68500	94.38575		0.00	0	85,000,000	
Total FRX23 SPOT								0.00	0	85,000,000	
Total For FRX23								0.00	0	85,000,000	
FRX24 On 10/12/2024 Spot Bond			9.88000	106.87951	9.88000	106.85136		0.00	0	620,000,000	
Total FRX24 SPOT								0.00	0	620,000,000	
Total For FRX24								0.00	0	620,000,000	
FRX26 On 01/10/2026 Spot Bond			10.24000	99.01696	10.24000	98.98995		0.00	0	500,000,000	
Total FRX26 SPOT								0.00	0	500,000,000	
Total For FRX26								0.00	0	500,000,000	
FRX30 On 31/01/2030 Spot Bond			10.30500	96.50073	10.30500	96.47439		3,503,700,000,000.00	340,000,000	340,000,000	
Total FRX30 SPOT								3,503,700,000,000.00	340,000,000	340,000,000	
Total For FRX30								3,503,700,000,000.00	340,000,000	340,000,000	
FRX31 On 21/02/2031 Spot Bond			10.37000	93.49525	10.37000	93.46928		5,185,000,000,000.00	500,000,000	1,300,000,000	
Total FRX31 SPOT								5,185,000,000,000.00	500,000,000	1,300,000,000	
Total For FRX31								5,185,000,000,000.00	500,000,000	1,300,000,000	
FRX45 On 14/04/2045 Spot Bond			10.47500	80.39393	10.47500	80.37150		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	100.00000		0.00	306,378,374	76,594,600	
Total FS1A4 SPOT								0.00	306,378,374	76,594,600	
Total For FS1A4								0.00	306,378,374	76,594,600	
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.00000		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	100.00000		0.00	280,000,000	70,000,000	
Total FS1B1 SPOT								0.00	280,000,000	70,000,000	
Total For FS1B1								0.00	280,000,000	70,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	4.38739	100.00000	4.37676				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.73608	100.00000	0.73430				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	24.25672	100.00000	24.19796				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	4.06960	100.00000	4.05974				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	0.68277	100.00000	0.68111				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
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	9.52273	100.00000	9.49300				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	1.69484	100.00000	1.68955				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.30165	100.00000	0.30070				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	2.42176	100.00000	2.41589				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	2.60938	100.00000	2.60123				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	2.60938	100.00000	2.60123				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	2.60938	100.00000	2.60123				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	2.60938	100.00000	2.60123				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.00000				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	103.16551	9.78000	103.13859				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GPT37 SPOT									0.00	0	0
Total For GPT37									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	15.02377	100.00000	14.98737			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	44.97138	100.00000	44.86243			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	18.65366	100.00000	18.60848			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	10.98118	100.00000	10.95458			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	19.37620	100.00000	19.31570			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	13.84435	100.00000	13.80113			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB07 On 31/01/2022 Spot Bond			100.00000	1.92083	100.00000	1.91517			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	68.86792	100.00000	68.73823			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	46.36073	100.00000	46.25784			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	30.73325	100.00000	30.64274			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	30.26165	100.00000	30.22805			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	15.36663	100.00000	15.32137			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	13.44962	100.00000	13.43469			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	7.68331	100.00000	7.66068			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	5.97761	100.00000	5.97097			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	3.84847	100.00000	3.83704			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	2.65967	100.00000	2.65672			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	1.92083	100.00000	1.91517			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	240,000,000	60,000,000
Total GRH1A3 SPOT										0.00	240,000,000	60,000,000
Total For GRH1A3										0.00	240,000,000	60,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	160,000,000	40,000,000
Total GRT08 SPOT										0.00	160,000,000	40,000,000
Total For GRT08										0.00	160,000,000	40,000,000
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GSIS04 SPOT									0.00	0	0
Total For GSIS04									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HCH01.On 25/10/2016 Spot Bond			100.00000	86.69638	100.00000	86.49615			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	13.86642	100.00000	13.83282			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	100.00000			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	9.30714	100.00000	9.28459				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.30714	100.00000	9.28459				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.87313	100.00000	9.84922				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.87313	100.00000	9.84922				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.60084	100.00000	10.57516			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.60084	100.00000	10.57516			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.49027	100.00000	11.46243			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
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	100.00000			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			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	100.16522	9.57000	105.08424			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	100.00000			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.00000			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			8.59000	104.30983	8.59000	104.28600			0.00	0	11,790,000,000
Total HWAY20 SPOT									0.00	0	11,790,000,000
Total For HWAY20									0.00	0	11,790,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	13.83886	100.00000	13.80840		5,000,000,000,000.00		50,000,000	100,000,000
Total HWAY20/R207 SPOT								5,000,000,000,000.00		50,000,000	100,000,000
Total For HWAY20/R207								5,000,000,000,000.00		50,000,000	100,000,000
HWAY2 On 07/12/2023 Spot Bond			2.23000	123.01184	2.23000	123.00439			0.00	0	12,307,000,000
Total HWAY23 SPOT									0.00	0	12,307,000,000
Total For HWAY23									0.00	0	12,307,000,000
HWAY2 On 07/12/2024 Spot Bond			2.10000	126.86896	2.10000	126.86172			0.00	0	390,000,000
Total HWAY24 SPOT									0.00	0	390,000,000
Total For HWAY24									0.00	0	390,000,000
HWAY3 On 28/02/2033 Spot Bond			2.49000	102.89612	2.49000	102.88376			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			10.06000	93.79841	10.06000	93.77338			0.00	0	6,170,000,000
Total HWAY34 SPOT									0.00	0	6,170,000,000
Total For HWAY34									0.00	0	6,170,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.64555	100.00000	9.62431			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			10.07000	93.58973	10.07000	93.56474			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.64553	100.00000	9.62429			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	89.09861	100.00000	88.88494			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	99.72900	100.00000	99.45946			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.72500	128.15127	1.72500	128.13848		19,748,835,000,000.00	11,448,600,000	29,241,800,000	
Total I2025 SPOT								19,748,835,000,000.00	11,448,600,000	29,241,800,000	
Total For I2025								19,748,835,000,000.00	11,448,600,000	29,241,800,000	
I2029 On 31/03/2029 Spot Bond			1.86500	100.67454	1.86500	100.65480		0.00	0	40,040,600,000	
Total I2029 SPOT								0.00	0	40,040,600,000	
Total For I2029								0.00	0	40,040,600,000	
I2033 On 28/02/2033 Spot Bond			1.86000	108.00141	1.86000	107.99026		85,857,600,000,000.00	46,160,000,000	73,839,010,000	
Total I2033 SPOT								85,857,600,000,000.00	46,160,000,000	73,839,010,000	
Total For I2033								85,857,600,000,000.00	46,160,000,000	73,839,010,000	
I2038 On 31/01/2038 Spot Bond			1.83000	134.77150	1.83000	134.75767		387,749,550,000,000.00	211,885,000,000	176,654,689,600	
Total I2038 SPOT								387,749,550,000,000.00	211,885,000,000	176,654,689,600	
Total For I2038								387,749,550,000,000.00	211,885,000,000	176,654,689,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Spot Bond			1.92000	134.67544	1.92000	134.66125			297,310,848,000,000.00	154,849,400,000	115,902,200,000
Total I2046 SPOT									17,310,848,000,000.00	154,849,400,000	115,902,200,000
Total For I2046									17,310,848,000,000.00	154,849,400,000	115,902,200,000
I2050 On 31/12/2050 Spot Bond			1.91500	144.01205	1.91500	143.99693			293,837,600,000,000.00	153,440,000,000	106,242,957,000
Total I2050 SPOT									13,837,600,000,000.00	153,440,000,000	106,242,957,000
Total For I2050									13,837,600,000,000.00	153,440,000,000	106,242,957,000
IBL22 On 15/03/2018 Spot Bond			8.44000	106.48890	8.44000	106.46498			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.60500	99.97643	8.60500	100.00000			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.00000			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			3.15000	99.82847	3.15000	99.81997			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			2.30000	102.43328	2.30000	102.42692			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	100.00000			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	103.61606	8.56000	103.59234			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			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			9.07000	99.06005	9.07000	99.03604			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			9.40500	94.52001	9.40500	94.49640			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	100.38446	8.95000	100.36045			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	102.76608	7.34000	102.74584			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			9.39500	99.45584	9.39500	99.43102			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	100.00000			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			8.85000	99.11243	8.85000	99.08912			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.24635	8.21000	100.22468			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.81000	100.92761	8.81000	100.90396			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.83500	102.24527	9.83500	102.21860			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	100.00000			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	10,000,000
Total IBL62 SPOT									0.00	0	10,000,000
Total For IBL62									0.00	0	10,000,000
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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			3.03000	137.13199	3.03000	137.11351			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	100.00000			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	29.33868	100.00000	29.26760			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				104.49279	0.00000	104.48723			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			9.88500	103.00350	9.88500	102.97651				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			8.64000	103.54618	8.64000	103.52238				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	21.68547	100.00000	21.63293				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	11.29321	100.00000	11.26585				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	18.96495	100.00000	18.90574				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	26,000,000,000	26,000,000,000
Total IBL85 SPOT										0.00	26,000,000,000	26,000,000,000
Total For IBL85										0.00	26,000,000,000	26,000,000,000
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	40,000,000,000	40,000,000,000
Total IBL86 SPOT										0.00	40,000,000,000	40,000,000,000
Total For IBL86										0.00	40,000,000,000	40,000,000,000
IBL87 On 20/05/2019 Spot Bond			8.94000	104.32295	8.94000	104.29816				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.37000	106.10012	9.37000	106.07372				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	14.51206	100.00000	14.48012				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	100.00000				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	18.18189	100.00000	18.12511				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	100.00000				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02516	100.00000	0.02510				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	20,000,000
Total IDCG01 SPOT										0.00	0	20,000,000
Total For IDCG01										0.00	0	20,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.00000				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			9.69000	98.14244	9.69000	98.11706				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	100.00000				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.00000				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			10.28000	98.22823	10.28000	98.20148				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	100.00000				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG0€ On 13/05/2030 Spot Bond			11.07000	104.39495	11.07000	104.36439				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	100.23442	5.00000	100.22101				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.65980	5.00000	101.64608				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.71499	4.00000	101.70404				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	101.35086	4.00000	101.33990				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			8.68000	101.87928	8.68000	101.85563				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			8.08000	105.53040	8.08000	105.50566				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.56097	100.00000	8.54023				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	54.40066	100.00000	54.26888				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	38.35350	100.00000	38.26058				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	3.60194	100.00000	3.59513				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.50936	100.00000	10.48390				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN281U On 28/11/2019 Spot Bond			100.00000	15.26820	100.00000	15.23121			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	16.73953	100.00000	16.69897			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.24344	100.00000	9.22298			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	91.43162	100.00000	91.20916			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.86291	100.00000	12.83174			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	24.73259	100.00000	24.67268			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	77.58831	100.00000	77.42963			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	55.07974	100.00000	54.95441			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	39.54179	100.00000	39.45182			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	66.82595	100.00000	66.66406			0.00	0	0
Total IN324U SPOT									0.00	0	0
Total For IN324U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	11.18943	100.00000	11.16232			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	13.04092	100.00000	13.00934			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN330U On 18/04/2017 Spot Bond			100.00000	60.61543	100.00000	60.43019				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	16.82796	100.00000	16.73688				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	6.88389	100.00000	6.84663				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.44115	6.50000	102.42326				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	100.00000				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	111.29300	10.00000	111.26400				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.93000	103.12051	11.93000	103.08804			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IP278U On 06/09/2016 Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0
Total IP278U SPOT									0.00	0	0
Total For IP278U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.00000			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			8.43500	103.28479	8.43500	103.26147		6,748,000,000,000.00	800,000,000	200,000,000	
Total IPF06 SPOT								6,748,000,000,000.00	800,000,000	200,000,000	
Total For IPF06								6,748,000,000,000.00	800,000,000	200,000,000	
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	160,000,000	40,000,000
Total IPF07 SPOT									0.00	160,000,000	40,000,000
Total For IPF07									0.00	160,000,000	40,000,000
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC11 On 28/10/2016 Spot Bond				100.00000	0.00000	100.00000				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			9.83000	100.57514	9.83000	100.54892				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			8.89000	104.72914	8.89000	104.70439				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	50.14694	100.00000	50.03656				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	100.00000				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	31.19773	100.00000	31.12215				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	11.52860	100.00000	11.50066			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.28000	97.51623	3.28000	97.50761			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV017/R212 On 31/01/2022 Spot Bond			2.75000	100.14112	2.75000	100.13369			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			3.72000	155.84155	3.72000	155.81758			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	100.00000			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.00000			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			3.73000	108.91277	3.73000	108.89604			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.73000	108.82197	3.73000	108.80526			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	100.00000			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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			11.63000	103.13300	11.63000	103.10131			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	100.00000			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	22.88502	100.00000	22.82958			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.60000	108.85891	10.60000	108.82836			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			3.82000	154.33817	3.82000	154.31402			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA633 On 18/08/2016 Spot Bond			7.65000	99.97905	7.65000	100.00000			0.00	0	0
Total IVA633 SPOT									0.00	0	0
Total For IVA633									0.00	0	0
IVA634 On 25/08/2016 Spot Bond			7.65000	99.87440	7.65000	99.85350			0.00	0	0
Total IVA634 SPOT									0.00	0	0
Total For IVA634									0.00	0	0
IVA635 On 01/09/2016 Spot Bond			7.65000	99.72827	7.65000	99.70743			0.00	0	0
Total IVA635 SPOT									0.00	0	0
Total For IVA635									0.00	0	0
IVA636 On 08/09/2016 Spot Bond			7.65000	99.58257	7.65000	99.56179			0.00	0	0
Total IVA636 SPOT									0.00	0	0
Total For IVA636									0.00	0	0
IVA637 On 15/09/2016 Spot Bond			7.75000	99.42998	7.75000	99.40899			0.00	0	0
Total IVA637 SPOT									0.00	0	0
Total For IVA637									0.00	0	0
IVA638 On 26/09/2016 Spot Bond			7.75000	99.19961	7.75000	99.17872			0.00	0	0
Total IVA638 SPOT									0.00	0	0
Total For IVA638									0.00	0	0
IVA640 On 06/10/2016 Spot Bond			7.75000	98.99110	7.75000	98.97030			0.00	0	0
Total IVA640 SPOT									0.00	0	0
Total For IVA640									0.00	0	0
IVA644 On 03/11/2016 Spot Bond			7.85000	98.39177	7.85000	98.37095			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			100.00000	81.47321	100.00000	81.29176			0.00	0	0
Total IVA645 SPOT									0.00	0	0
Total For IVA645									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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			9.41000	100.54313	9.41000	100.51801			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC037 On 16/07/2019 Spot Bond			100.00000	18.59591	100.00000	18.55498			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	18.18005	100.00000	18.13601			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			9.50000	100.06782	9.50000	100.04258			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	2,000,000,000	2,000,000,000
Total IVC051 SPOT									0.00	2,000,000,000	2,000,000,000
Total For IVC051									0.00	2,000,000,000	2,000,000,000
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC077 SPOT									0.00	0	0
Total For IVC077									0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC078 SPOT									0.00	0	0
Total For IVC078									0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC079 SPOT									0.00	0	0
Total For IVC079									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.00000				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	10.24339	100.00000	10.19834				0.00	0	0
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	100.00000				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	50.29555	100.00000	50.07438				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	2.53733	100.00000	2.53253				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	32.31082	100.00000	32.23253				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	24.15215	100.00000	24.09364				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	3.66546	100.00000	3.65850				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	1.61683	100.00000	1.61377				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	1.58341	100.00000	1.58041				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVP635 On 30/08/2016 Spot Bond			7.65000	99.76998	7.65000	99.74912				0.00	0	0
Total IVP635 SPOT										0.00	0	0
Total For IVP635										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.00000			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	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	19.94798	100.00000	19.89965			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	100.00000			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	100.00000			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	100.00000			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			8.83000	136.82807	8.83000	136.79594			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	14.89719	100.00000	14.86110				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			10.07500	100.89764	10.07500	100.87070				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	102.14177	9.62000	102.11570				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	99.84383	9.71000	99.81783				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	100.00000				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	31.82374	100.00000	31.74663				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LEW01 SPOT										0.00	0	0
Total For LEW01										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.10000	98.80525	9.10000	98.78136				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03 On 03/04/2018 Spot Bond			9.34000	100.35814	9.34000	100.33311			0.00	0	2,000,000,000
Total LGL03 SPOT									0.00	0	2,000,000,000
Total For LGL03									0.00	0	2,000,000,000
LGL04 On 14/08/2020 Spot Bond			10.02500	97.35152	10.02500	97.32565			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.00000			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			13.14000	103.79745	13.14000	103.76155			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			13.97500	104.53267	13.97500	104.49432			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total MAQ083 SPOT									0.00	0	0
Total For MAQ083									0.00	0	0
MAQ08 On 25/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ084 SPOT									0.00	0	0
Total For MAQ084									0.00	0	0
MAQ08 On 29/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ085 SPOT									0.00	0	0
Total For MAQ085									0.00	0	0
MAQ08 On 27/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ086 SPOT									0.00	0	0
Total For MAQ086									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0I On 31/08/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0I1 SPOT									0.00	0	0
Total For MAQ0I1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	1,000,000,000	500,000,000
Total MBF037 SPOT										0.00	1,000,000,000	500,000,000
Total For MBF037										0.00	1,000,000,000	500,000,000
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	2,000,000,000	1,000,000,000
Total MBF042 SPOT										0.00	2,000,000,000	1,000,000,000
Total For MBF042										0.00	2,000,000,000	1,000,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	4,200,000,000	4,200,000,000
Total MBF047 SPOT										0.00	4,200,000,000	4,200,000,000
Total For MBF047										0.00	4,200,000,000	4,200,000,000
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	3,750,000,000
Total MBF051 SPOT									0.00	0	3,750,000,000
Total For MBF051									0.00	0	3,750,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	21.09484	100.00000	21.02899			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MBLSA1 SPOT									0.00	0	0
Total For MBLSA1									0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	97.51947	2.30000	97.51642			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total MBLSA4 SPOT									0.00	0	0
Total For MBLSA4									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	60.01380	100.00000	59.86842			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	40.03888	100.00000	39.94188			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	40.10332	100.00000	40.00617			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	38.48337	100.00000	38.39014			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	80.34934	100.00000	80.17429			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			9.04000	103.05247	9.04000	103.02757			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	105.50168	8.00000	105.47907			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			9.09000	102.61640	9.09000	102.59149			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	103.03319	8.91000	103.00866			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	100.00000			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.00000			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	103.18226	8.37500	103.15884			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.06000	101.71019	9.06000	101.68570			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			9.75500	102.24990	9.75500	102.22343			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	100.00000			0.00	0	450,000,000
Total MFS1A2 SPOT									0.00	0	450,000,000
Total For MFS1A2									0.00	0	450,000,000
MFS1B On 20/09/2019 Spot Bond			9.77500	102.91685	9.77500	102.88985			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MIL02 On 31/05/2017 Spot Bond			9.30000	101.51597	9.30000	101.49076				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	100.00000				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			9.63000	106.90583	9.63000	106.87851				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.00000				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			11.48000	98.97055	11.48000	98.94053				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			10.86500	100.19682	10.86500	100.16802				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	94.35897	100.00000	94.11765				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	101.45129	9.00000	101.42689				0.00	0	0
Total MQB02 SPOT										0.00	0	0
Total For MQB02										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.00000	101.95652	9.00000	101.93212				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN05 On 28/09/2016 Spot Bond			100.00000	93.89513	100.00000	93.66385				0.00	0	0
Total MTN05U SPOT										0.00	0	0
Total For MTN05U										0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	72.56124	100.00000	72.42358				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	63.72704	100.00000	63.57265				0.00	0	0
Total MTN07U SPOT										0.00	0	0
Total For MTN07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN08 On 19/04/2019 Spot Bond			100.00000	20.31006	100.00000	20.24665				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	23.50075	100.00000	23.44874				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	8.88832	100.89771	8.86662				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.98884	100.61875	8.96693				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.42051	100.00000	12.39043				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.28590	100.00000	13.25372				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			9.91500	94.46482	9.91500	94.43998				0.00	0	10,000,000
Total NAM01 SPOT										0.00	0	10,000,000
Total For NAM01										0.00	0	10,000,000
NAM02 On 29/06/2020 Spot Bond			9.53000	101.52057	9.53000	101.49474				0.00	0	30,000,000
Total NAM02 SPOT										0.00	0	30,000,000
Total For NAM02										0.00	0	30,000,000
NAM03 On 01/08/2023 Spot Bond			9.78500	107.30313	9.78500	107.24870				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			10.23000	107.90303	10.23000	107.84593				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.26000	100.80878	9.26000	100.78399				0.00	0	450,000,000
Total NBK11A SPOT										0.00	0	450,000,000
Total For NBK11A										0.00	0	450,000,000
NBK12A On 19/03/2021 Spot Bond			9.64000	102.93888	9.64000	102.91254				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.38000	103.88470	9.38000	103.85883				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13/ On 19/03/2024 Spot Bond			9.53500	105.06546	9.53500	105.03887			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	628,318,000	628,318,000
Total NBK13B SPOT									0.00	628,318,000	628,318,000
Total For NBK13B									0.00	628,318,000	628,318,000
NBK14/ On 26/06/2021 Spot Bond			9.44000	100.78262	9.44000	100.75709			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.68000	96.47043	9.68000	96.44566			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	150,000,000	150,000,000
Total NBK15B SPOT									0.00	150,000,000	150,000,000
Total For NBK15B									0.00	150,000,000	150,000,000
NBK16/ On 12/02/2025 Spot Bond			10.44000	94.63748	10.44000	94.61131		35,913,600,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								15,913,600,000,000.00	3,440,000,000	860,000,000	
Total For NBK16A								15,913,600,000,000.00	3,440,000,000	860,000,000	
NBK17/ On 22/04/2026 Spot Bond			10.61000	99.27320	10.61000	99.24516			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	20,000,000,000
Total NBK17B SPOT									0.00	0	20,000,000,000
Total For NBK17B									0.00	0	20,000,000,000
NBK18/ On 01/06/2020 Spot Bond			9.40500	101.51979	9.40500	101.49430			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.83000	101.22912	9.83000	101.20257			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	100.00000			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK20/ On 01/06/2026 Spot Bond			10.33000	102.38623	10.33000	102.35806				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	100.00000				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			10.88000	99.24379	10.88000	99.21522				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.00000				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	106.65176	9.18000	106.62575				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				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			10.53000	103.53927	10.53000	103.51040				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.78000	103.69443	10.78000	103.66485				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.77500	104.23900	9.77500	104.21198				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK26/ On 10/05/2023 Spot Bond			100.00000	13.72452	100.00000	13.69431			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.42000	107.42218	10.42000	107.39253			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	100.00000			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.78500	106.96457	9.78500	106.91031			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	100.00000			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.23000	107.78850	10.23000	107.73083			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	10,000,000,000
Total NBK34B SPOT									0.00	0	10,000,000,000
Total For NBK34B									0.00	0	10,000,000,000
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	5,000,000,000
Total NBK35B SPOT									0.00	0	5,000,000,000
Total For NBK35B									0.00	0	5,000,000,000
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.00000			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			8.97000	111.37993	8.97000	111.35339		21,528,000,000,000.00	2,400,000,000	600,000,000	
Total NBK3A SPOT								21,528,000,000,000.00	2,400,000,000	600,000,000	
Total For NBK3A								21,528,000,000,000.00	2,400,000,000	600,000,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	23.73980	100.00000	23.68755		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			11.00500	42.51945	11.00500	42.50732		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NBK40B SPOT								0.00	0	0	
Total For NBK40B								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NBK7B SPOT								0.00	0	0	
Total For NBK7B								0.00	0	0	
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.00000		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	100.00000		0.00	0	0	
Total NCLN75 SPOT								0.00	0	0	
Total For NCLN75								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	10.05189	100.00000	10.02754				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	10.05189	100.00000	10.02754				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			10.17500	106.90564	10.17500	106.87682				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	100.00000				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			10.21000	105.76807	10.21000	105.73945				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	100.00000				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	100.00000				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total NCLN91 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	1,120,000,000	560,000,000
Total NED14 SPOT										0.00	1,120,000,000	560,000,000
Total For NED14										0.00	1,120,000,000	560,000,000
NED15 On 08/04/2024 Spot Bond			10.61000	103.16747	10.61000	103.13834				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	1,120,000,000	560,000,000
Total NED16 SPOT										0.00	1,120,000,000	560,000,000
Total For NED16										0.00	1,120,000,000	560,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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			11.32500	102.76610	11.32500	102.74541				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED20									0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	114.81759	9.44500	114.78880			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	100.00000			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.55988	13.50000	103.52292			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	100.00000			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.25000	182.29652	2.25000	182.27565			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.59000	105.16772	2.59000	105.15478			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	200.99594	3.45000	200.97268			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.98000	116.33888	2.98000	116.32335			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			3.31000	159.39204	3.31000	159.37401			0.00	0	0
Total NILB14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.22000	163.56898	3.22000	163.54482			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			8.82500	102.36027	8.82500	102.33625			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	61.67164	100.00000	63.29615			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			9.45500	102.81313	9.45500	102.78703			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00000			0.00	120,000,000	30,000,000
Total NQ1A18 SPOT									0.00	120,000,000	30,000,000
Total For NQ1A18									0.00	120,000,000	30,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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			9.65500	102.80148	9.65500	102.77483			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.00000			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			9.85500	102.78987	9.85500	102.76268			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.00000			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			8.86500	109.50059	8.86500	109.47465			0.00	0	500,000,000
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02 On 31/10/2022 Spot Bond			9.56500	116.00118	9.56500	115.97173			0.00	0	10,600,000,000
Total NRA022 SPOT									0.00	0	10,600,000,000
Total For NRA022									0.00	0	10,600,000,000
NRA02 On 31/05/2023 Spot Bond			2.14500	183.17033	2.14500	183.14991			0.00	0	8,900,000,000
Total NRA023 SPOT									0.00	0	8,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA023									0.00	0	8,900,000,000
NRA02: On 30/11/2028 Spot Bond			11.18000	109.69138	11.18000	109.65879			223,600,000,000,000.00	20,000,000,000	9,990,000,000
Total NRA028 SPOT									23,600,000,000,000.00	20,000,000,000	9,990,000,000
Total For NRA028									23,600,000,000,000.00	20,000,000,000	9,990,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.62982	100.00000	14.59744			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	22.15025	100.00000	22.09660			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.00000			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			9.97500	100.11595	9.97500	100.08947			0.00	0	0
Total OML03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	100.00000				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			10.16000	101.78530	10.16000	101.75789				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.71500	102.64336	10.71500	102.61425				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.43000	101.29558	11.43000	101.26499				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.00000				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			10.70500	105.51694	10.70500	105.48704				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.33000	104.96556	11.33000	104.93413				0.00	0	940,000,000
Total OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PMM23 SPOT										0.00	0	0
Total For PMM23										0.00	0	0
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PMM24 SPOT										0.00	0	0
Total For PMM24										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PMM25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PMM25									0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total PMM27 SPOT									0.00	0	0
Total For PMM27									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	101.80920	10.01500	101.78998			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.01000	43.91021	9.01000	43.89964			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			7.28500	106.17782	7.28500	106.15674		171,664,276,590,500.00	160,832,433,300	78,746,133,300	
Total R159 SPOT								*1,664,276,590,500.00	160,832,433,300	78,746,133,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R159									*1,664,276,590,500.00	160,832,433,300	78,746,133,300
R159P On 15/09/2016 Spot Bond			7.11500	99.47644	7.11500	99.45715			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.42500	115.80486	8.43500	115.70425			509,756,096,202,500.00	1,570,890,931,300	1,510,329,246,300
Total R186 SPOT									19,756,096,202,500.00	570,890,931,300	510,329,246,300
Total For R186									19,756,096,202,500.00	570,890,931,300	510,329,246,300
R187P On 21/12/2026 Spot Bond			8.93000	40.52558	8.93000	40.51591			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			8.85000	37.45929	8.85000	37.45043			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.74000	299.53918	1.74000	299.50908			29,594,616,000,000.00	17,008,400,000	19,468,800,000
Total R197 SPOT									19,594,616,000,000.00	17,008,400,000	19,468,800,000
Total For R197									19,594,616,000,000.00	17,008,400,000	19,468,800,000
R202 On 07/12/2033 Spot Bond			1.86000	248.33047	1.86000	248.30470			670,215,588,390,000.00	360,330,961,500	262,437,564,100
Total R202 SPOT									10,215,588,390,000.00	360,330,961,500	262,437,564,100
Total For R202									10,215,588,390,000.00	360,330,961,500	262,437,564,100
R2023 On 28/02/2023 Spot Bond			8.13000	101.72211	8.14500	101.62621			333,516,908,000,000.00	902,031,600,000	967,088,617,400
Total R2023 SPOT									13,516,908,000,000.00	902,031,600,000	967,088,617,400
Total For R2023									13,516,908,000,000.00	902,031,600,000	967,088,617,400
R203 On 15/09/2017 Spot Bond			7.42000	104.35169	7.43500	104.31568			016,948,505,470,000.00	1,754,305,728,500	701,362,528,500
Total R203 SPOT									16,948,505,470,000.00	754,305,728,500	701,362,528,500
Total For R203									16,948,505,470,000.00	754,305,728,500	701,362,528,500
R2030 On 31/01/2030 Spot Bond			8.78500	94.28124	8.78500	94.25922			651,698,167,000,000.00	984,826,200,000	514,918,704,400
Total R2030 SPOT									11,698,167,000,000.00	984,826,200,000	514,918,704,400
Total For R2030									11,698,167,000,000.00	984,826,200,000	514,918,704,400
R2032 On 31/03/2032 Spot Bond			8.90500	97.69396	8.90500	97.67070			423,562,242,541,000.00	496,750,392,200	368,598,405,800
Total R2032 SPOT									13,562,242,541,000.00	496,750,392,200	368,598,405,800
Total For R2032									13,562,242,541,000.00	496,750,392,200	368,598,405,800
R2035 On 28/02/2035 Spot Bond			8.99000	103.11522	8.99000	103.09071			285,201,175,000,000.00	699,132,500,000	331,815,279,400
Total R2035 SPOT									15,201,175,000,000.00	699,132,500,000	331,815,279,400
Total For R2035									15,201,175,000,000.00	699,132,500,000	331,815,279,400
R2037 On 31/01/2037 Spot Bond			9.04000	95.43633	9.04000	95.41340			006,061,398,112,000.00	664,387,322,800	556,362,100,000
Total R2037 SPOT									16,061,398,112,000.00	664,387,322,800	556,362,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2037									16,061,398,112,000.00	664,387,322,800	556,362,100,000
R204 On 21/12/2018 Spot Bond			7.62000	102.07353	7.63500	102.02086			998,474,418,802,000.00	1,574,602,942,100	681,488,686,000
Total R204 SPOT									18,474,418,802,000.00	574,602,942,100	581,488,686,000
Total For R204									18,474,418,802,000.00	574,602,942,100	581,488,686,000
R2040 On 31/01/2040 Spot Bond			9.08000	99.68425	9.08000	99.66020			680,703,148,000,000.00	625,628,100,000	511,311,700,000
Total R2040 SPOT									10,703,148,000,000.00	625,628,100,000	511,311,700,000
Total For R2040									10,703,148,000,000.00	625,628,100,000	511,311,700,000
R2044 On 31/01/2044 Spot Bond			9.10500	96.88234	9.10500	96.85890			176,730,353,000,000.00	788,218,600,000	657,531,200,000
Total R2044 SPOT									16,730,353,000,000.00	788,218,600,000	657,531,200,000
Total For R2044									16,730,353,000,000.00	788,218,600,000	657,531,200,000
R2048 On 28/02/2048 Spot Bond			9.09500	100.52160	9.09500	100.49744			746,702,221,500,000.00	2,061,209,700,000	1,199,747,686,900
Total R2048 SPOT									16,702,221,500,000.00	061,209,700,000	199,747,686,900
Total For R2048									16,702,221,500,000.00	061,209,700,000	199,747,686,900
R207 On 15/01/2020 Spot Bond			7.77000	99.14905	7.78000	99.09933			599,426,235,067,000.00	720,646,877,100	542,187,844,400
Total R207 SPOT									19,426,235,067,000.00	720,646,877,100	542,187,844,400
Total For R207									19,426,235,067,000.00	720,646,877,100	542,187,844,400
R208 On 31/03/2021 Spot Bond			7.92000	98.13875	7.93000	98.08091			547,796,105,104,000.00	700,479,306,200	603,807,380,500
Total R208 SPOT									17,796,105,104,000.00	700,479,306,200	603,807,380,500
Total For R208									17,796,105,104,000.00	700,479,306,200	603,807,380,500
R209 On 31/03/2036 Spot Bond			8.95500	77.60715	8.96500	77.51449			734,967,955,500,000.00	2,427,132,100,000	882,415,600,000
Total R209 SPOT									14,967,955,500,000.00	427,132,100,000	382,415,600,000
Total For R209									14,967,955,500,000.00	427,132,100,000	382,415,600,000
R210 On 31/03/2028 Spot Bond			1.82000	187.89841	1.82000	187.87912			310,538,000,500,000.00	170,625,275,000	106,185,369,800
Total R210 SPOT									10,538,000,500,000.00	170,625,275,000	106,185,369,800
Total For R210									10,538,000,500,000.00	170,625,275,000	106,185,369,800
R211 On 31/01/2017 Spot Bond			1.75000	139.81110	1.75000	139.79701			115,951,500,000,000.00	66,258,000,000	26,071,300,000
Total R211 SPOT									15,951,500,000,000.00	66,258,000,000	26,071,300,000
Total For R211									15,951,500,000,000.00	66,258,000,000	26,071,300,000
R212 On 31/01/2022 Spot Bond			1.73000	146.40705	1.73000	146.39242			708,745,708,000,000.00	409,679,600,000	197,781,785,600
Total R212 SPOT									18,745,708,000,000.00	409,679,600,000	197,781,785,600
Total For R212									18,745,708,000,000.00	409,679,600,000	197,781,785,600
R213 On 28/02/2031 Spot Bond			8.82500	88.48382	8.83000	88.42695			598,683,401,992,500.00	1,200,983,954,900	674,225,164,900
Total R213 SPOT									18,683,401,992,500.00	200,983,954,900	674,225,164,900
Total For R213									18,683,401,992,500.00	200,983,954,900	674,225,164,900
R214 On 28/02/2041 Spot Bond			9.02500	78.26566	9.02500	78.24698			785,091,700,177,500.00	1,195,024,011,100	674,735,358,700
Total R214 SPOT									15,091,700,177,500.00	195,024,011,100	674,735,358,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										15,091,700,177,500.00	195,024,011,100	574,735,358,700
R230C On 15/09/2016 Spot Bond			7.11500	99.47644	7.11500	99.45715				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R330C On 21/12/2016 Spot Bond			7.16500	97.62371	7.16500	97.60500				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.85000	93.74552	7.85000	93.72580				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.90000	90.14690	7.90000	90.12782				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			8.29000	86.12575	8.29000	86.10664				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			8.27000	82.73507	8.27000	82.71676				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			8.25000	79.49315	8.25000	79.47560				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			8.24000	76.36845	8.24000	76.35160				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			8.54000	72.54035	8.54000	72.52378				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.52000	69.62765	8.52000	69.61178				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.65500	66.36573	8.65500	66.35036				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			8.62500	63.71062	8.62500	63.69592				0.00	0	0
Total R340C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			8.59500	61.17934	8.59500	61.16528				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			8.56500	58.76555	8.56500	58.75209				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			8.52500	56.50029	8.52500	56.48741				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			8.48500	54.34323	8.48500	54.33089				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			9.13000	49.66710	9.13000	49.65498				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			9.09000	47.65055	9.09000	47.63898				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	45.73340	9.05000	45.72234				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			9.01000	43.91021	9.01000	43.89964				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.97000	42.17588	8.97000	42.16577				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.93000	40.52558	8.93000	40.51591				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.89000	38.95481	8.89000	38.94555				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.85000	37.45929	8.85000	37.45043				0.00	0	0
Total R352C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R352C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	88.41631	100.00000	88.20973				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	88.41631	100.00000	88.20973				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	100.00000				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	57.24292	100.00000	57.10425				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	54.53277	100.00000	54.40066				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	64.89803	100.00000	64.74082				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	96.28932	100.00000	96.04306				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	31.44456	100.00000	31.36838				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	89.98324	100.00000	89.77201				0.00	0	0
Total RCSC3U SPOT										0.00	0	0
Total For RCSC3U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	42.05408	100.00000	41.94564				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	10.03463	100.00000	10.00650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	29.03878	100.00000	28.96390				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	21.04957	100.00000	20.99529				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	13.09908	100.00000	13.06530				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	100.00000				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				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 RDFC32 SPOT										0.00	0	0
Total For RDFC32										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.00000				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	32.80625	100.00000	32.72678				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RES011On 02/03/2018 Spot Bond			100.00000	32.59624	100.00000	32.51728				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021On 02/03/2019 Spot Bond			100.00000	18.82818	100.00000	18.78258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	13.22752	100.00000	13.19547				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	11.02996	100.00000	11.00324				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RES33 SPOT										0.00	0	0
Total For RES33										0.00	0	0
RMBI0€ 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	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 RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	101.89636	12.35000	101.86318				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	17.65483	100.00000	17.61206				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	16.30104	100.00000	16.26198				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	15.21361	100.00000	15.17675				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	99.45946	100.00000	99.19137				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	100.00000				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			9.46500	105.11465	9.46500	105.08809				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			9.87500	99.92291	9.87500	99.89659				0.00	0	1,400,000,000

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 RW23 SPOT										0.00	0	1,400,000,000
Total For RW23										0.00	0	1,400,000,000
RW28 On 10/12/2028 Spot Bond			10.53000	99.98721	10.53000	99.95918				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			8.46500	103.09086	8.46500	103.06749				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400				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	100.00000				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	102.19938	9.54000	102.17336				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.00000				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 SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.73500	101.84718	11.73500	101.81562				0.00	0	1,915,000,000
Total SBK23 SPOT										0.00	0	1,915,000,000
Total For SBK23										0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.64138	100.00000	11.61318				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	100.00000				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			11.67000	105.89014	11.67000	105.85734				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.24000	101.73401	9.24000	101.70891				0.00	0	2,420,000,000
Total SBK9 SPOT										0.00	0	2,420,000,000
Total For SBK9										0.00	0	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			8.84000	102.91668	8.84000	102.89250				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	100.00000				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			8.40000	104.12556	8.40000	104.10228				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	100.00000				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 SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	10,000,000	10,000,000
Total SBS18 SPOT									0.00	10,000,000	10,000,000
Total For SBS18									0.00	10,000,000	10,000,000
SBS19 On 23/06/2021 Spot Bond			9.36500	104.67714	9.36500	104.65097			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.33000	100.89596	10.33000	100.86834			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.06000	101.61701	9.06000	101.59255		5,436,000,000,000.00		600,000,000	300,000,000
Total SBS25 SPOT								5,436,000,000,000.00		600,000,000	300,000,000
Total For SBS25								5,436,000,000,000.00		600,000,000	300,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	65.34328	100.00000	65.19787			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			10.03500	100.46543	10.03500	100.43840			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.88000	101.12842	8.88000	101.10442			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			10.34000	88.92619	10.34000	88.90184			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				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			10.53000	97.04588	10.53000	97.01867				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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			10.23000	103.47793	10.23000	103.44988				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.00000				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	97.45416	9.00500	97.43083				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			10.06000	95.07535	10.06000	95.04998				0.00	0	700,000,000
Total SBS38 SPOT										0.00	0	700,000,000
Total For SBS38										0.00	0	700,000,000
SBS39 On 29/01/2030 Spot Bond			11.07000	91.14191	11.07000	91.11523				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			9.70000	97.75667	9.70000	97.73151				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	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 SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.77500	103.59529	9.77500	103.56843				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			10.51000	103.58493	10.51000	103.55610				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			10.68000	103.77924	10.68000	103.74990				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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			9.52500	105.46687	9.52500	105.44020				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.04000	117.08973	3.04000	117.08008				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.72000	137.88210	2.72000	137.86461				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	96.12412	100.00000	95.93798				0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	96.12412	100.00000	95.93798				0.00	0	0
Total SBSI12/R211 SPOT										0.00	0	0
Total For SBSI12/R211										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.41000	202.03308	3.41000	202.00985				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SCM10 On 15/09/2017 Spot Bond			100.00000	45.64685	100.00000	45.53627				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	93.16456	100.00000	92.92929				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				180.40876	0.00000	180.39917				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.40000	123.71998	3.40000	123.70205				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	102.44115	6.50000	102.42326				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	100.00000				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	100.00000			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	101.04599	8.94000	101.02185			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/R203 On 29/06/2017 Spot Bond			8.75000	101.20049	8.75000	101.17682			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	100.00000			0.00	0	31,800,000
Total SHS06 SPOT									0.00	0	31,800,000
Total For SHS06									0.00	0	31,800,000
SHS11L On 19/11/2016 Spot Bond			100.00000	79.86871	100.00000	99.72900			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			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	100.00000			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	92.05152	100.00000	91.82591			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	99.09419	100.00000	98.83342			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	105.56891	9.04000	105.54354			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	100.00000			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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			9.83000	101.34614	9.83000	101.31957			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	100.00000			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	100.00000			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	24.70056	100.00000	24.64073			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			9.44000	98.77840	9.44000	98.75365		1,888,000,000,000.00		200,000,000	200,000,000
Total SLI3 SPOT								1,888,000,000,000.00		200,000,000	200,000,000
Total For SLI3								1,888,000,000,000.00		200,000,000	200,000,000
SLI4 On 15/08/2021 Spot Bond			100.00000	11.31629	100.00000	11.26652		24,000,000,000,000.00		240,000,000	120,000,000
Total SLI4 SPOT								24,000,000,000,000.00		240,000,000	120,000,000
Total For SLI4								24,000,000,000,000.00		240,000,000	120,000,000
SNT01 On 15/09/2017 Spot Bond			8.84000	102.91668	8.84000	102.89250		0.00		0	3,770,000,000
Total SNT01 SPOT								0.00		0	3,770,000,000
Total For SNT01								0.00		0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total SNT02 SPOT								0.00		0	0
Total For SNT02								0.00		0	0
SNT03 On 12/04/2023 Spot Bond			10.83500	49.58766	10.83500	49.57337		32,505,000,000,000.00		3,000,000,000	1,500,000,000
Total SNT03 SPOT								32,505,000,000,000.00		3,000,000,000	1,500,000,000
Total For SNT03								32,505,000,000,000.00		3,000,000,000	1,500,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total SPDA2 SPOT								0.00		0	0
Total For SPDA2								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.00000			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			9.66000	97.89768	9.66000	97.87245		11,592,000,000,000.00	1,200,000,000	4,000,000,000	
Total SSA06 SPOT								11,592,000,000,000.00	1,200,000,000	4,000,000,000	
Total For SSA06								11,592,000,000,000.00	1,200,000,000	4,000,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.00000			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			9.50000	92.50155	9.50000	92.47810			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00! On 31/03/2021 Spot Bond			9.50000	92.50155	9.50000	92.47810				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			9.19500	95.09939	9.19500	95.07616				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	100.00000				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	103.43864	8.32000	103.41573				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01! On 31/01/2025 Spot Bond			2.61000	119.23513	2.61000	119.22039				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01! On 21/12/2018 Spot Bond			9.61500	97.95702	9.61500	97.93189				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	99.82559	8.50000	99.80277				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			10.45000	101.97506	10.45000	101.94668				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01! On 02/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02! On 28/02/2031 Spot Bond			10.69000	76.34854	10.69000	76.32705				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02! On 21/01/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02! On 16/01/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	100.00000				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	101.19682	9.55000	101.14666				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	8.89600	100.00000	8.85688				0.00	0	10,000,000,000
Total SSN039 SPOT										0.00	0	10,000,000,000
Total For SSN039										0.00	0	10,000,000,000
SY128: On 18/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1307 On 12/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1307 SPOT										0.00	0	0
Total For SY1307										0.00	0	0
SY1308 On 16/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1308 SPOT										0.00	0	0
Total For SY1308										0.00	0	0
SY1312 On 19/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1312 SPOT										0.00	0	0
Total For SY1312										0.00	0	0
SY1313 On 26/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1313 SPOT										0.00	0	0
Total For SY1313										0.00	0	0
SY1314 On 03/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1314 SPOT										0.00	0	0
Total For SY1314										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.38000	101.15451	9.38000	101.12918				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	1,230,000,000
Total T12A11 SPOT										0.00	0	1,230,000,000
Total For T12A11										0.00	0	1,230,000,000
T12A12 On 21/02/2048 Spot Bond			9.42500	95.98321	9.42500	95.95891				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	520,000,000	130,000,000
Total T13A11 SPOT										0.00	520,000,000	130,000,000
Total For T13A11										0.00	520,000,000	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A12 On 21/08/2020 Spot Bond			9.32500	105.17145	9.32500	105.15409			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total T13A14 SPOT									0.00	0	0
Total For T13A14									0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			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			9.42500	102.78827	9.42500	102.73569			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	400,000,000
Total T13A18 SPOT									0.00	0	400,000,000
Total For T13A18									0.00	0	400,000,000
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			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			9.37500	100.82441	9.37500	100.63983			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	100.00000			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	100.00000			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS13€ On 06/07/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS13€ On 28/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	400,000,000
Total TFS138 SPOT										0.00	0	400,000,000
Total For TFS138										0.00	0	400,000,000
TFS13€ On 27/05/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	5,000,000,000	2,500,000,000
Total TFS140 SPOT										0.00	5,000,000,000	2,500,000,000
Total For TFS140										0.00	5,000,000,000	2,500,000,000
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	100.00000				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.67012	7.83000	100.64910				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	100.00000				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	93.58901	7.39000	93.57056				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.16000	93.77884	7.16000	93.76092				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	2,000,000,000	1,000,000,000
Total TH10B1 SPOT										0.00	2,000,000,000	1,000,000,000
Total For TH10B1										0.00	2,000,000,000	1,000,000,000
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.74580	8.73000	100.72240				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000				0.00	258,769,506	64,692,400
Total TH11A4 SPOT										0.00	258,769,506	64,692,400
Total For TH11A4										0.00	258,769,506	64,692,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11Aε On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11Aε On 18/07/2041 Spot Bond			9.64000	87.19532	9.64000	87.17276			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000			0.00	303,162,188	151,581,100
Total TH11A7 SPOT									0.00	303,162,188	151,581,100
Total For TH11A7									0.00	303,162,188	151,581,100
TH11Aε On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	338,029,600	84,507,400
Total TH12A1 SPOT										0.00	338,029,600	84,507,400
Total For TH12A1										0.00	338,029,600	84,507,400
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.37500	99.43740	9.37500	99.42060				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.28500	98.03860	9.28500	98.01415				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	1,180,000,000
Total TH12A8 SPOT										0.00	0	1,180,000,000
Total For TH12A8										0.00	0	1,180,000,000
TH12A On 21/02/2048 Spot Bond			9.39500	87.69488	9.39500	87.68002				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	870,000,000
Total TH12B3 SPOT									0.00	0	870,000,000
Total For TH12B3									0.00	0	870,000,000
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	410,000,000
Total TH12B4 SPOT									0.00	0	410,000,000
Total For TH12B4									0.00	0	410,000,000
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	100.00000				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			9.52500	99.27390	9.52500	99.24852				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	160,000,000	40,000,000
Total TH13A7 SPOT										0.00	160,000,000	40,000,000
Total For TH13A7										0.00	160,000,000	40,000,000
TH13A On 21/08/2020 Spot Bond			9.41500	100.67332	9.41500	100.65623				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	600,000,000
Total TH13B2 SPOT										0.00	0	600,000,000
Total For TH13B2										0.00	0	600,000,000
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	400,000,000
Total TH13B4 SPOT										0.00	0	400,000,000
Total For TH13B4										0.00	0	400,000,000
TH13B On 25/07/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH9A11: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH9A11 SPOT									0.00	0	0
Total For TH9A11									0.00	0	0
TH9A12: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A On 18/04/2036 Spot Bond			101.06155	6.24001	101.06155	6.22476				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.49500	92.82721	9.49500	92.80420			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	16.66705	100.00000	16.63552			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400			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			8.32000	103.48636	8.32000	103.46344		005,214,080,000,000.00	120,819,000,000	41,712,157,282	
Total TN17 SPOT								15,214,080,000,000.00	120,819,000,000	41,712,157,282	
Total For TN17								15,214,080,000,000.00	120,819,000,000	41,712,157,282	
TN17/R On 14/11/2017 Spot Bond			100.00000	44.75129	100.00000	44.65278		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			9.33000	108.30164	9.33000	108.27481		552,469,457,999,000.00	166,395,440,300	50,226,056,000	
Total TN20 SPOT								12,469,457,999,000.00	166,395,440,300	50,226,056,000	
Total For TN20								12,469,457,999,000.00	166,395,440,300	50,226,056,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	18.05095	100.00000	18.01122		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	3.83947	100.00000	3.83017		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			9.86000	107.82230	9.86000	107.79410		521,791,200,000,000.00	52,920,000,000	22,049,200,000	
Total TN23 SPOT								1,791,200,000,000.00	52,920,000,000	22,049,200,000	
Total For TN23								1,791,200,000,000.00	52,920,000,000	22,049,200,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.86838	100.00000	13.83785		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			10.50500	94.24016	10.50500	94.21365		662,025,100,000,000.00	63,020,000,000	27,280,000,000	
Total TN25 SPOT								12,025,100,000,000.00	63,020,000,000	27,280,000,000	

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 TN25									2,025,100,000,000.00	63,020,000,000	27,280,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.56124	100.00000	9.53996			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			10.52000	91.78432	10.52000	91.75874			336,356,972,024,000.00	31,973,096,200	10,936,548,100
Total TN27 SPOT									16,356,972,024,000.00	31,973,096,200	10,936,548,100
Total For TN27									16,356,972,024,000.00	31,973,096,200	10,936,548,100
TN27/R On 14/11/2027 Spot Bond			100.00000	11.03105	100.00000	11.00676			0.00	0	50,000,000
Total TN27/R186 SPOT									0.00	0	50,000,000
Total For TN27/R186									0.00	0	50,000,000
TN30 On 09/10/2030 Spot Bond			10.90500	100.87245	10.90500	100.84319			452,144,611,618,500.00	41,462,137,700	22,550,000,000
Total TN30 SPOT									52,144,611,618,500.00	41,462,137,700	22,550,000,000
Total For TN30									52,144,611,618,500.00	41,462,137,700	22,550,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.70825	8.00000	124.68152			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			11.14500	100.56198	11.14500	100.53219			17,832,000,000,000.00	1,600,000,000	800,000,000
Total TN40 SPOT									17,832,000,000,000.00	1,600,000,000	800,000,000
Total For TN40									17,832,000,000,000.00	1,600,000,000	800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.84866	10.75000	103.81895			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	100.00000			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	100.00000			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	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.29300	10.00000	111.26400				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	100.00000				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	100.00000				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	100.00000				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			9.43000	102.32438	9.43000	102.29876				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.67927	10.00000	99.65259				0.00	0	0
Total TR30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.68724	9.75000	99.66123				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.69491	100.00000	9.66991				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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			9.67500	101.70018	9.67500	101.67392				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	100.00000				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	100.00000				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			9.47500	101.69025	9.47500	101.60482				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	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
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	100.00000				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	100.00000				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	9.03618	100.00000	9.01429				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.62240	100.00000	9.59909				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	100.00000				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.97414	100.00000	9.94998				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	100.00000				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.26725	100.00000	10.24238				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	100.00000				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.84320	100.00000	13.80967				0.00	0	0
Total TRAD2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.77089	100.00000	17.72784				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	17.95265	100.00000	17.90915				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	2.35800	100.00000	2.35229				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP19 On 18/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP19 On 15/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP19 On 13/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP19 On 27/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP19 On 24/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP20 On 08/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP20 On 02/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP20 On 16/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	1,600,000,000	800,000,000
Total TSP203 SPOT										0.00	1,600,000,000	800,000,000

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 TSP203										0.00	1,600,000,000	800,000,000
TSP203 On 01/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP204 On 02/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP205 On 16/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP206 On 28/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP207 On 10/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total TSP215 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TSP215									0.00	0	0
TSP215 On 19/01/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	100.00000			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	50.19026	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total TSP219 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For TSP219									10,000,000,000,000.00	5,000,000,000	5,000,000,000
TTO011 On 28/08/2019 Spot Bond			100.00000	16.90590	100.00000	16.86496			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC162 SPOT									0.00	0	0
Total For TWC162									0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC164 SPOT									0.00	0	0
Total For TWC164									0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC170 SPOT									0.00	0	0
Total For TWC170									0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC172 SPOT									0.00	0	0
Total For TWC172									0.00	0	0
TWC17 On 17/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC174 SPOT									0.00	0	0
Total For TWC174									0.00	0	0
TWC17 On 19/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC175 SPOT									0.00	0	0
Total For TWC175									0.00	0	0
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC177 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC177										0.00	0	0
TWC17 On 24/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC179 SPOT										0.00	0	0
Total For TWC179										0.00	0	0
TWC18 On 26/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC181 SPOT										0.00	0	0
Total For TWC181										0.00	0	0
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC182 SPOT										0.00	0	0
Total For TWC182										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC183 SPOT										0.00	0	0
Total For TWC183										0.00	0	0
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC185 SPOT										0.00	0	0
Total For TWC185										0.00	0	0
TWC18 On 21/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC186 SPOT										0.00	0	0
Total For TWC186										0.00	0	0
TWC18 On 17/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC187 SPOT										0.00	0	0
Total For TWC187										0.00	0	0
TWC18 On 28/10/2016 Spot Bond				100.00000	0.00000	100.00000				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	81.29176	100.00000	81.11111				0.00	0	0
Total TWC189 SPOT										0.00	0	0
Total For TWC189										0.00	0	0
TWC19 On 27/09/2016 Spot Bond			100.00000	93.78332	100.00000	90.12346				0.00	0	0
Total TWC190 SPOT										0.00	0	0
Total For TWC190										0.00	0	0
TWC19 On 14/11/2016 Spot Bond			100.00000	80.75221	100.00000	100.00000				0.00	0	0
Total TWC191 SPOT										0.00	0	0
Total For TWC191										0.00	0	0
TWCJ2 On 26/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCJ27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWCJ27										0.00	0	0
TWCM: On 26/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCM27 SPOT										0.00	0	0
Total For TWCM27										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.38000	109.72330	9.38000	109.69597				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			10.38000	110.54843	10.38000	110.51803				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	8.05764	100.00000	8.04168				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.96768	100.00000	7.94838				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.26147	100.00000	8.24146				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.64095	100.00000	8.62002				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.90937	100.00000	10.87531				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.87786	100.00000	7.86226				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.87853	100.00000	7.85945				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.05465	100.00000	8.03513				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.41653	100.00000	8.39614				0.00	0	0
Total VJB04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	10.63190	100.00000	10.59871				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total VKC15 SPOT										0.00	0	0
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total VKC16 SPOT										0.00	0	0
Total For VKC16										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	31.52413	100.00000	31.44777				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	1,000,000,000
Total VKE06 SPOT										0.00	0	1,000,000,000
Total For VKE06										0.00	0	1,000,000,000
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.58174	100.00000	7.56673				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.63617	100.00000	7.61767				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.37673	100.00000	9.35402				0.00	0	0
Total VPA03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.90623	100.00000	4.89434				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	10.68891	100.00000	10.65554				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.40197	100.00000	7.38731				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.54702	100.00000	7.52873				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.58376	100.00000	9.56054				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.68181	100.00000	4.67047				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	10.34809	100.00000	10.31578				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00090	100.00000	0.00090				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.29000	244.56822	2.29000	244.54009				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	102.80064	7.92500	102.77893				0.00	0	2,000,000,000
Total WSP2 SPOT										0.00	0	2,000,000,000
Total For WSP2										0.00	0	2,000,000,000
WSP2/f On 28/05/2017 Spot Bond			100.00000	59.36767	100.00000	59.23699				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			8.19000	103.98205	8.19000	103.95937				0.00	0	0
Total WSP3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.40000	103.91396	8.40000	103.89073				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			8.64500	103.37135	8.64500	103.34758				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	12.70104	100.00000	12.67308				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			7.58500	79.30747	7.58500	79.29143				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										2.11e+017	447,547,179,668	493,283,343,325
Total for SPOT :										2.11e+017	447,547,179,668	493,283,343,325
Total Futures										2.11e+017	447,547,180,235	493,284,015,788
Total Options										0.00	0	32,612
Grand Total:										2.11e+017	447,547,180,235	493,284,048,400