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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2016

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	04/08/2016	Bond Future		130.20949	130.20949	130.19593	130.19593			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	04/08/2016	Bond Future	126.86	Put		0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.87	Call		3,325.93000	3.32593	3,339,490		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.87	Put		0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.88	Call		3,315.93000	3.31593	3,329,490		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.88	Put		0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.86	Call		3,335.93000	3.33593	3,349,490		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	05/05/2016	Bond Future		10.52894	77.20416	10.46944	77.58797			0.00	0	8,776
ES33	On	04/08/2016	Bond Future		10.61315	78.67385	10.55151	79.06596			0.00	0	0
ES33	On	03/11/2016	Bond Future		10.69615	76.37942	10.63247	76.77906			0.00	0	0
Total ES33 Future											0.00	0	8,776
ES33	On	05/05/2016	Bond Future	10.01	Put		3,065.31000	3.06531	3,449,120		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call		0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	9.99	Put			3,202.95000	3.20295	3,586,760		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			3,134.08000	3.13408	3,517,890		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			2,029.56000	2.02956	2,421,670		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			1,963.14000	1.96314	2,355,250		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			1,896.81000	1.89681	2,288,920		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			4,092.51000	4.09251	3,692,870		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			3,976.60000	3.97660	3,576,960		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call			4,034.59000	4.03459	3,634,950		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,776
ES42	On	05/05/2016	Bond Future			10.72410	80.97825	10.65454	81.48462			14,576,085.00	180	7,250
ES42	On	04/08/2016	Bond Future			10.80940	82.37748	10.74000	10.74000			14,827,946.40	180	180
Total ES42 Future												29,404,031.40	360	7,430
Total For ES42												29,404,031.40	360	7,430
I2025	On	05/05/2016	Bond Future			125.38560	125.38560	124.97192	124.97192			0.00	0	4,532
I2025	On	04/08/2016	Bond Future			126.51534	126.51534	126.09544	126.09544			0.00	0	0
Total I2025 Future												0.00	0	4,532
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			1,018.08000	1.01808	604,400		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			1,028.08000	1.02808	614,400		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			1,038.08000	1.03808	624,400		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			2,225.44000	2.22544	2,645,340		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			2,245.44000	2.24544	2,665,340		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			2,235.44000	2.23544	2,655,340		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	4,532

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	05/05/2016	Bond Future			105.78490	105.78490	105.77398	105.77398			0.00	0	1,032
I2033	On	04/08/2016	Bond Future			107.80752	107.80752	107.79783	107.79783			0.00	0	2,313
Total I2033 Future												0.00	0	3,345
I2033	On	05/05/2016	Bond Future	102.39	Call			3,383.98000	3.38398	3,394,900		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			3,373.98000	3.37398	3,384,900		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			3,363.98000	3.36398	3,374,900		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Call			2,797.83000	2.79783	2,807,520		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Call			2,787.83000	2.78783	2,797,520		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Call			2,807.83000	2.80783	2,817,520		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	3,345
I2038	On	05/05/2016	Bond Future			132.62738	132.62738	132.15503	132.15503			0.00	0	16,932
I2038	On	04/08/2016	Bond Future			133.73723	133.73723	133.25775	133.25775			0.00	0	1,180
Total I2038 Future												0.00	0	18,112
I2038	On	05/05/2016	Bond Future	130.99	Call			1,165.03000	1.16503	1,637,380		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			1,155.03000	1.15503	1,627,380		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			1,145.03000	1.14503	1,617,380		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			3,947.75000	3.94775	4,427,230		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Call			3,937.75000	3.93775	4,417,230		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Call			3,957.75000	3.95775	4,437,230		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	18,112
I2046	On	05/05/2016	Bond Future			133.42144	133.42144	132.82869	132.82869			0.00	0	12,687
I2046	On	04/08/2016	Bond Future			135.97258	135.97258	135.37003	135.37003			0.00	0	3,590
Total I2046 Future												0.00	0	16,277
I2046	On	05/05/2016	Bond Future	130.01	Call			2,818.69000	2.81869	3,411,440		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	05/05/2016	Bond Future	129.99	Call			2,838.69000	2.83869	3,431,440		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			2,828.69000	2.82869	3,421,440		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			6,370.03000	6.37003	6,972,580		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			6,360.03000	6.36003	6,962,580		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			6,350.03000	6.35003	6,952,580		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	16,277
I2050	On	05/05/2016	Bond Future			143.75336	143.75336	143.05019	143.05019			0.00	0	14,861
I2050	On	04/08/2016	Bond Future			144.92428	144.92428	144.20988	144.20988			121,011,773.80	835	6,610
Total I2050 Future												121,011,773.80	835	21,471
I2050	On	05/05/2016	Bond Future	137.99	Call			5,060.19000	5.06019	5,763,360		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			5,050.19000	5.05019	5,753,360		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			5,040.19000	5.04019	5,743,360		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			5,089.88000	5.08988	5,804,280		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			5,079.88000	5.07988	5,794,280		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			5,069.88000	5.06988	5,784,280		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												121,011,773.80	835	21,471
R186	On	05/05/2016	Bond Future			9.02308	113.97838	8.96320	114.41028		10.20	1,595,697.32	14	60,630
R186	On	04/08/2016	Bond Future			9.07652	110.84393	9.01403	111.28560		11.04	177,350,288.00	1,600	2,519
Total R186 Future												178,945,985.32	1,614	63,149
R186	On	05/05/2016	Bond Future	7.56	Call			0.05000	0.00005	0,010	9.88	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			10,815.95000	10.81595	11,247,810	9.88	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,689.71000	4.68971	5,099,020	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			743.54000	0.74354	564,730	10.07	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			1,566.38000	1.56638	1,819,470	10.07	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			6,444.47000	6.44447	6,015,670	10.57	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			10.88000	0.01088	13,980	10.57	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			58.15000	0.05815	34,230	9.91	0.00	0	0

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R186	On	05/05/2016	Bond Future	8.35	Put			4,616.98000	4.61698	5,024,960	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			498.10000	0.49810	363,070	10.04	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			2,054.79000	2.05479	2,351,660	10.04	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			6,905.13000	6.90513	6,475,150	10.62	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			6.76000	0.00676	8,680	10.62	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			2,419.15000	2.41915	2,073,140	10.20	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			50.91000	0.05091	29,590	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,762.70000	4.76270	5,173,280	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			54.43000	0.05443	31,840	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			371.31000	0.37131	457,200	10.20	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			6,246.80000	6.24680	5,818,680	10.56	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			13.28000	0.01328	17,060	10.56	0.00	0	5,000
R186	On	04/08/2016	Bond Future	10.00	Call			7,295.10000	7.29510	6,918,120	11.49	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			599.80000	0.59980	664,490	11.49	0.00	0	6,500
R186	On	04/08/2016	Bond Future	8.49	Call			1,214.55000	1.21455	1,078,280	10.80	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			5,015.27000	5.01527	5,320,670	10.80	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,235.88000	1.23588	1,097,900	10.80	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,962.42000	4.96242	5,266,110	10.80	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,257.48000	1.25748	1,117,770	10.80	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,909.90000	4.90990	5,211,860	10.80	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Call			0.00000	0.00000	4,876,170	11.25	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			0.00000	0.00000	1,269,610	11.25	7,154,252.35	5,635	5,635
Total R186 Option												7,154,252.35	5,635	29,925
Total For R186												186,100,237.67	7,249	93,074
R197	On	05/05/2016	Bond Future			297.10135	297.10135	297.07124	297.07124			3,862,317.55	13	1,944
R197	On	04/08/2016	Bond Future			296.28516	296.28516	296.25872	296.25872			0.00	0	0
Total R197 Future												3,862,317.55	13	1,944
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			2,938.76000	2.93876	2,908,650		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			2,918.76000	2.91876	2,888,650		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			2,928.76000	2.92876	2,898,650		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			2,298.72000	2.29872	2,325,160		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			2,288.72000	2.28872	2,315,160		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			2,278.72000	2.27872	2,305,160		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197										3,862,317.55	13	1,944
R202	On 05/05/2016		Bond Future	246.08593	246.08593	246.39586	246.39586		9.10	129,933,371.04	528	39,026
R202	On 04/08/2016		Bond Future	247.34031	247.34031	247.65963	247.65963		8.51	0.00	0	299
Total R202 Future										129,933,371.04	528	39,325
R202	On 05/05/2016	247.01	Call			1,955.99000	1.95599	1,762,990	9.53	0.00	0	0
R202	On 05/05/2016	247.01	Put			2,570.13000	2.57013	2,687,060	9.53	0.00	0	0
R202	On 05/05/2016	246.99	Call			1,965.04000	1.96504	1,771,590	9.53	0.00	0	0
R202	On 05/05/2016	246.99	Put			2,559.18000	2.55918	2,675,660	9.53	0.00	0	0
R202	On 05/05/2016	247.00	Call			1,960.51000	1.96051	1,767,290	9.53	0.00	0	0
R202	On 05/05/2016	247.00	Put			2,564.65000	2.56465	2,681,360	9.53	0.00	0	0
R202	On 04/08/2016	243.24	Call			7,360.30000	7.36030	7,133,400	8.91	0.00	0	0
R202	On 04/08/2016	243.24	Put			2,940.67000	2.94067	3,033,090	8.91	0.00	0	0
R202	On 04/08/2016	243.25	Call			7,353.97000	7.35397	7,127,160	8.91	0.00	0	0
R202	On 04/08/2016	243.25	Put			2,944.34000	2.94434	3,036,850	8.91	0.00	0	0
R202	On 04/08/2016	243.26	Call			7,347.64000	7.34764	7,120,930	8.91	0.00	0	0
R202	On 04/08/2016	243.26	Put			2,948.01000	2.94801	3,040,620	8.91	0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										129,933,371.04	528	39,325
R2023	On 05/05/2016		Bond Future	8.86365	95.88708	8.79357	96.22798		8.00	1,534,193.28	16	7,427
R2023	On 04/08/2016		Bond Future	8.91980	97.71243	8.84594	98.06108		8.22	0.00	0	253
R2023	On 03/11/2016		Bond Future	8.97724	95.64184	8.89962	95.99718		8.30	0.00	0	0
Total R2023 Future										1,534,193.28	16	7,680
R2023	On 05/05/2016	8.24	Call			52.55000	0.05255	29,500	7.79	0.00	0	0
R2023	On 05/05/2016	8.24	Put			2,800.04000	2.80004	3,117,890	7.79	0.00	0	0
R2023	On 05/05/2016	8.25	Call			56.00000	0.05600	31,660	7.79	0.00	0	0
R2023	On 05/05/2016	8.25	Put			2,752.99000	2.75299	3,069,550	7.79	0.00	0	0
R2023	On 05/05/2016	8.26	Call			59.63000	0.05963	33,950	7.79	0.00	0	0
R2023	On 05/05/2016	8.26	Put			2,706.15000	2.70615	3,021,370	7.79	0.00	0	0
R2023	On 04/08/2016	8.24	Call			663.91000	0.66391	571,890	7.96	0.00	0	0
R2023	On 04/08/2016	8.24	Put			3,585.60000	3.58560	3,842,230	7.96	0.00	0	0
R2023	On 04/08/2016	8.25	Call			676.07000	0.67607	582,780	7.96	0.00	0	0
R2023	On 04/08/2016	8.25	Put			3,548.64000	3.54864	3,804,000	7.96	0.00	0	0
R2023	On 04/08/2016	8.26	Call			688.93000	0.68893	594,330	7.96	0.00	0	0
R2023	On 04/08/2016	8.26	Put			3,512.41000	3.51241	3,766,460	7.96	0.00	0	0
R2023	On 03/11/2016	9.75	Put			942.85000	0.94285	1,030,580	8.49	0.00	0	0
R2023	On 03/11/2016	9.73	Call			4,681.97000	4.68197	4,416,000	8.48	0.00	0	0
R2023	On 03/11/2016	9.73	Put			965.18000	0.96518	1,054,550	8.48	0.00	0	0
R2023	On 03/11/2016	9.74	Call			4,714.27000	4.71427	4,447,480	8.49	0.00	0	0
R2023	On 03/11/2016	9.74	Put			953.84000	0.95384	1,042,390	8.49	0.00	0	0
R2023	On 03/11/2016	9.75	Call			4,746.89000	4.74689	4,479,280	8.49	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2023 Option										0.00	0	0
Total For R2023										1,534,193.28	16	7,680
R203 On 05/05/2016 Bond Future			7.95428	101.60946	7.87695	101.70696		1.61		0.00	0	53,304
R203 On 04/08/2016 Bond Future			8.01864	103.54372	7.92135	103.64445		1.32		0.00	0	508
R203 On 03/11/2016 Bond Future			8.08877	101.34363	7.96200	101.44633		1.13		0.00	0	0
Total R203 Future										0.00	0	53,812
R203 On 05/05/2016 Bond Future	7.24	Call			2.07000	0.00207	0,790	1.53		0.00	0	0
R203 On 05/05/2016 Bond Future	7.24	Put			810.20000	0.81020	906,420	1.53		0.00	0	0
R203 On 05/05/2016 Bond Future	7.25	Call			2.28000	0.00228	0,870	1.53		0.00	0	0
R203 On 05/05/2016 Bond Future	7.25	Put			797.65000	0.79765	893,740	1.53		0.00	0	0
R203 On 05/05/2016 Bond Future	7.26	Call			2.51000	0.00251	0,980	1.53		0.00	0	0
R203 On 05/05/2016 Bond Future	7.26	Put			785.13000	0.78513	881,100	1.53		0.00	0	0
R203 On 04/08/2016 Bond Future	7.26	Call			66.58000	0.06658	50,230	1.26		0.00	0	0
R203 On 04/08/2016 Bond Future	7.26	Put			755.32000	0.75532	839,700	1.26		0.00	0	0
R203 On 04/08/2016 Bond Future	7.24	Call			63.09000	0.06309	47,440	1.26		0.00	0	0
R203 On 04/08/2016 Bond Future	7.24	Put			772.77000	0.77277	857,850	1.26		0.00	0	0
R203 On 04/08/2016 Bond Future	7.25	Call			64.82000	0.06482	48,820	1.26		0.00	0	0
R203 On 04/08/2016 Bond Future	7.25	Put			764.03000	0.76403	848,760	1.26		0.00	0	0
R203 On 03/11/2016 Bond Future	8.84	Call			812.76000	0.81276	732,650	1.17		0.00	0	0
R203 On 03/11/2016 Bond Future	8.84	Put			104.91000	0.10491	127,500	1.17		0.00	0	0
R203 On 03/11/2016 Bond Future	8.85	Call			819.31000	0.81931	738,940	1.17		0.00	0	0
R203 On 03/11/2016 Bond Future	8.85	Put			103.44000	0.10344	125,770	1.17		0.00	0	0
R203 On 03/11/2016 Bond Future	8.86	Call			825.88000	0.82588	745,250	1.17		0.00	0	0
R203 On 03/11/2016 Bond Future	8.86	Put			101.99000	0.10199	124,060	1.17		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	53,812
R2030 On 05/05/2016 Bond Future			9.40870	91.44154	9.35397	91.82783				0.00	0	17,714
R2030 On 04/08/2016 Bond Future			9.46690	89.17397	9.41012	89.56885				0.00	0	40
Total R2030 Future										0.00	0	17,754
R2030 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 05/05/2016 Bond Future	8.99	Put			2,629.72000	2.62972	3,016,010			0.00	0	0
R2030 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 05/05/2016 Bond Future	9.00	Put			2,556.03000	2.55603	2,942,320			0.00	0	0
R2030 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 05/05/2016 Bond Future	9.01	Put			2,482.43000	2.48243	2,868,720			0.00	0	0
R2030 On 04/08/2016 Bond Future	10.17	Call			5,087.05000	5.08705	4,692,170			0.00	0	0
R2030 On 04/08/2016 Bond Future	10.17	Put			0.00000	0.00000	0,000			0.00	0	0
Total R2030 Option										0.00	0	0
Total For R2030										0.00	0	17,754

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	05/05/2016	Bond Future			9.54328	90.41405	9.48855	90.82416		14.16	0.00	0	9,421
R2032	On	04/08/2016	Bond Future			9.60041	92.13518	9.54376	92.55425		14.75	0.00	0	136
R2032	On	03/11/2016	Bond Future			9.65409	89.73084	9.59562	90.15800		15.17	0.00	0	0
Total R2032 Future												0.00	0	9,557
R2032	On	05/05/2016	Bond Future	8.99	Call			153.74000	0.15374	103,570	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			4,019.54000	4.01954	4,379,480	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			162.21000	0.16221	109,800	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			3,948.11000	3.94811	4,305,810	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			171.05000	0.17105	116,340	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			3,877.15000	3.87715	4,232,550	13.84	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,359.32000	1.35932	1,226,120	14.45	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			5,611.43000	5.61143	5,897,300	14.45	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,381.91000	1.38191	1,247,130	14.45	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			5,554.65000	5.55465	5,838,940	14.45	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,404.74000	1.40474	1,268,390	14.45	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			5,498.22000	5.49822	5,780,940	14.45	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			6,871.22000	6.87122	6,564,560	15.37	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,053.21000	2.05321	2,173,710	15.37	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			6,917.73000	6.91773	6,610,090	15.38	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,032.19000	2.03219	2,151,710	15.38	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			6,964.57000	6.96457	6,655,970	15.39	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,011.57000	2.01157	2,130,130	15.39	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	9,557
R2035	On	05/05/2016	Bond Future			9.63267	95.17749	9.57289	95.66831			0.00	0	5,151
R2035	On	04/08/2016	Bond Future			9.68703	96.98932	9.62523	97.49077			0.00	0	155
Total R2035 Future												0.00	0	5,306
R2035	On	05/05/2016	Bond Future	10.35	Call			6,082.55000	6.08255	5,591,730		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Call			6,156.78000	6.15678	5,665,960		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Call			6,230.90000	6.23090	5,740,080		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			5,628.74000	5.62874	5,127,290		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			5,702.68000	5.70268	5,201,230		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			5,776.53000	5.77653	5,275,080		0.00	0	0
Total R2035 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2035										0.00	0	5,306
R2037 On 05/05/2016 Bond Future			9.69863	91.68736	9.63386	92.21529		15.52		0.00	0	41,608
R2037 On 04/08/2016 Bond Future			9.75714	89.17394	9.69020	89.71316		16.97		0.00	0	221
R2037 On 03/11/2016 Bond Future			9.80781	90.87243	9.73890	91.42196		16.70		0.00	0	0
Total R2037 Future										0.00	0	41,829
R2037 On 05/05/2016 Bond Future	9.67	Call			1,506.92000	1.50692	1,204,680	15.37		0.00	0	500
R2037 On 05/05/2016 Bond Future	9.67	Put			1,211.74000	1.21174	1,437,430	15.37		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			77.83000	0.07783	46,150	15.07		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			5,604.94000	5.60494	6,101,190	15.07		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			82.60000	0.08260	49,250	15.07		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			5,519.83000	5.51983	6,014,410	15.07		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			87.72000	0.08772	52,620	15.07		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			5,435.20000	5.43520	5,928,030	15.07		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			5,575.71000	5.57571	5,922,470	16.63		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			1,839.05000	1.83905	1,644,530	16.63		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Put			5,517.16000	5.51716	5,861,860	16.63		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Call			1,867.07000	1.86707	1,670,480	16.63		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Put			5,459.01000	5.45901	5,801,640	16.63		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Call			1,811.30000	1.81130	1,618,840	16.63		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.37	Call			7,325.11000	7.32511	6,941,010	17.00		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.37	Put			2,486.33000	2.48633	2,651,760	17.00		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.35	Call			7,226.97000	7.22697	6,845,390	16.98		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.35	Put			2,535.06000	2.53506	2,703,010	16.98		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.36	Call			7,275.87000	7.27587	6,893,020	16.99		0.00	0	0
R2037 On 03/11/2016 Bond Future	10.36	Put			2,510.47000	2.51047	2,677,150	16.99		0.00	0	0
Total R2037 Option										0.00	0	500
Total For R2037										0.00	0	42,329
R204 On 05/05/2016 Bond Future			8.32533	102.31694	8.24951	102.49136		3.13	1,535,981,903.28		15,012	25,812
R204 On 04/08/2016 Bond Future			8.40556	100.22340	8.32014	100.40249		3.13	0.00		0	712
R204 On 03/11/2016 Bond Future			8.48006	102.13219	8.38370	102.31474		2.79	0.00		0	0
Total R204 Future									1,535,981,903.28		15,012	26,524
R204 On 05/05/2016 Bond Future	7.74	Call			18.29000	0.01829	8,990	3.03		0.00	0	0
R204 On 05/05/2016 Bond Future	7.74	Put			1,200.38000	1.20038	1,365,500	3.03		0.00	0	0
R204 On 05/05/2016 Bond Future	7.75	Call			19.71000	0.01971	9,780	3.03		0.00	0	0
R204 On 05/05/2016 Bond Future	7.75	Put			1,178.43000	1.17843	1,342,920	3.03		0.00	0	0
R204 On 05/05/2016 Bond Future	7.76	Call			21.20000	0.02120	10,620	3.03		0.00	0	0
R204 On 05/05/2016 Bond Future	7.76	Put			1,156.56000	1.15656	1,320,400	3.03		0.00	0	0
R204 On 04/08/2016 Bond Future	7.74	Call			232.44000	0.23244	190,710	3.03		0.00	0	0
R204 On 04/08/2016 Bond Future	7.74	Put			1,459.69000	1.45969	1,597,050	3.03		0.00	0	0
R204 On 04/08/2016 Bond Future	7.75	Call			237.60000	0.23760	195,160	3.03		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2016	Bond Future	7.75	Put			1,443.54000	1.44354	1,580,190	3.03	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			243.01000	0.24301	199,850	3.03	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,427.64000	1.42764	1,563,570	3.03	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,853.33000	1.85333	1,714,120	2.86	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			301.85000	0.30185	345,190	2.86	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,867.71000	1.86771	1,728,020	2.87	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			297.64000	0.29764	340,500	2.87	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,882.35000	1.88235	1,742,210	2.87	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			293.70000	0.29370	336,110	2.87	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												1,535,981,903.28	15,012	26,524
R2040	On	05/05/2016	Bond Future			9.76369	95.43904	9.69893	96.00165		16.10	0.00	0	1,812
R2040	On	04/08/2016	Bond Future			9.82259	92.74654	9.75567	93.32121		17.63	0.00	0	0
Total R2040 Future												0.00	0	1,812
R2040	On	05/05/2016	Bond Future	9.51	Call			783.79000	0.78379	583,160	15.88	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			2,457.67000	2.45767	2,819,650	15.88	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			727.30000	0.72730	537,020	15.88	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			2,581.26000	2.58126	2,953,590	15.88	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			755.22000	0.75522	559,780	15.88	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			2,519.07000	2.51907	2,886,240	15.88	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			4,809.80000	4.80980	5,132,040	17.40	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,578.10000	2.57810	2,330,150	17.39	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			4,918.62000	4.91862	5,245,340	17.39	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,613.22000	2.61322	2,363,030	17.39	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			4,863.90000	4.86390	5,188,380	17.39	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,648.83000	2.64883	2,396,400	17.40	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,812
R2044	On	05/05/2016	Bond Future			9.79841	92.43243	9.72860	93.04144		16.72	0.00	0	20,427
R2044	On	04/08/2016	Bond Future			9.85613	89.80799	9.78406	90.42978		18.31	0.00	0	100
R2044	On	03/11/2016	Bond Future			9.90626	91.51854	9.83213	92.15218		18.03	0.00	0	0
Total R2044 Future												0.00	0	20,527
R2044	On	05/05/2016	Bond Future	9.00	Put			6,854.94000	6.85494	7,440,500	16.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			55.74000	0.05574	30,920	16.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			6,759.25000	6.75925	7,343,440	16.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			48.99000	0.04899	26,830	16.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			6,951.06000	6.95106	7,537,910	16.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			52.24000	0.05224	28,790	16.25	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,535.18000	2.53518	2,272,560	18.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			5,059.80000	5.05980	5,418,970	18.07	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2044 On 04/08/2016 Bond Future	9.51	Call			2,570.20000	2.57020	2,305,160	18.08		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.51	Put			5,003.89000	5.00389	5,360,640	18.08		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.49	Call			2,500.45000	2.50045	2,240,240	18.07		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.49	Put			5,116.15000	5.11615	5,477,730	18.07		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Call			7,582.69000	7.58269	7,148,680	18.16		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Put			2,840.54000	2.84054	3,040,170	18.16		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Call			7,633.99000	7.63399	7,198,520	18.17		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Put			2,813.63000	2.81363	3,011,800	18.17		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Call			7,685.16000	7.68516	7,248,230	18.18		0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Put			2,786.71000	2.78671	2,983,420	18.18		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	20,527
R2048 On 05/05/2016 Bond Future			9.79211	91.54433	9.71723	92.21111		17.25		0.00	0	62,509
R2048 On 04/08/2016 Bond Future			9.84435	93.28696	9.76713	93.96769		18.01		0.00	0	1,241
R2048 On 03/11/2016 Bond Future			9.89605	90.62487	9.81660	91.31857		18.59		0.00	0	0
Total R2048 Future										0.00	0	63,750
R2048 On 05/05/2016 Bond Future	8.99	Call			53.43000	0.05343	28,470	16.76		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			7,015.41000	7.01541	7,657,230	16.76		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			56.96000	0.05696	30,550	16.76		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			6,916.85000	6.91685	7,557,220	16.76		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			60.78000	0.06078	32,820	16.77		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			6,818.77000	6.81877	7,457,590	16.77		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Call			1,861.44000	1.86144	1,634,390	17.66		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Put			6,571.06000	6.57106	7,024,740	17.66		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Call			1,803.51000	1.80351	1,581,540	17.65		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Put			6,707.77000	6.70777	7,166,530	17.65		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Call			1,832.33000	1.83233	1,607,820	17.65		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Put			6,639.18000	6.63918	7,095,400	17.65		0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Call			7,607.50000	7.60750	7,137,150	18.70		0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			2,967.93000	2.96793	3,191,280	18.70		0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			7,659.04000	7.65904	7,187,070	18.70		0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			2,939.61000	2.93961	3,161,340	18.70		0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			7,710.92000	7.71092	7,237,340	18.71		0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Put			2,911.78000	2.91178	3,131,900	18.71		0.00	0	0
Total R2048 Option										0.00	0	0
Total For R2048										0.00	0	63,750
R207 On 05/05/2016 Bond Future			8.51385	98.36949	8.43845	98.59837		4.49	1,558,369,460.58		15,842	59,443
R207 On 04/08/2016 Bond Future			8.58887	96.59761	8.50662	96.83216		4.62	0.00		0	0
R207 On 02/02/2017 Bond Future			8.68664	96.79775	8.58856	97.04201		4.13	0.00		0	0
Total R207 Future									1,558,369,460.58		15,842	59,443

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2016	Bond Future	7.56	Call			1.38000	0.00138	0,500	4.31	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,717.68000	2.71768	2,945,680	4.31	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			15.37000	0.01537	7,330	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,855.84000	1.85584	2,076,680	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			16.60000	0.01660	7,980	4.33	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,825.96000	1.82596	2,046,220	4.33	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			17.91000	0.01791	8,690	4.33	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,796.18000	1.79618	2,015,840	4.33	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			416.32000	0.41632	350,570	4.49	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,847.54000	1.84754	2,016,340	4.49	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			399.92000	0.39992	336,090	4.49	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,889.32000	1.88932	2,060,040	4.49	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			408.06000	0.40806	343,280	4.49	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,868.37000	1.86837	2,038,140	4.49	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,367.38000	2.36738	2,202,850	4.18	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			783.67000	0.78367	863,400	4.18	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,384.23000	2.38423	2,219,110	4.18	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			776.09000	0.77609	855,230	4.18	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,858.40000	1.85840	1,713,770	4.12	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			1,060.72000	1.06072	1,160,350	4.12	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,350.58000	2.35058	2,186,640	4.17	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			791.31000	0.79131	871,630	4.17	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												1,558,369,460.58	15,842	59,548
R208	On	05/05/2016	Bond Future			8.63549	93.33140	8.56531	93.59459		6.07	0.00	0	46,398
R208	On	04/08/2016	Bond Future			8.69901	95.10805	8.62395	95.37752		6.11	0.00	0	243
R208	On	03/11/2016	Bond Future			8.75817	93.51653	8.67812	93.79117		6.00	0.00	0	0
Total R208 Future												0.00	0	46,641
R208	On	05/05/2016	Bond Future	8.01	Call			32.51000	0.03251	17,500	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,147.32000	2.14732	2,395,500	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			28.32000	0.02832	15,020	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,220.38000	2.22038	2,470,270	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			30.35000	0.03035	16,220	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,183.78000	2.18378	2,432,840	5.89	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			433.51000	0.43351	368,680	5.95	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,747.70000	2.74770	2,952,340	5.95	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			442.36000	0.44236	376,540	5.95	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,719.51000	2.71951	2,923,160	5.95	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			451.35000	0.45135	384,530	5.95	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,691.47000	2.69147	2,894,120	5.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2016	Bond Future	9.57	Put			594.41000	0.59441	657,420	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,624.87000	3.62487	3,412,590	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			586.75000	0.58675	649,110	6.15	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,650.51000	3.65051	3,437,600	6.16	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			579.39000	0.57939	641,120	6.16	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,599.51000	3.59951	3,387,880	6.15	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	46,641
R209	On	05/05/2016	Bond Future			9.57170	71.37115	9.51191	71.77871		16.15	356,855.75	5	30,575
R209	On	04/08/2016	Bond Future			9.62188	72.72976	9.56024	73.14605		16.95	0.00	0	190
R209	On	03/11/2016	Bond Future			9.66875	70.96412	9.60537	71.38841		17.50	0.00	0	0
Total R209 Future												356,855.75	5	30,765
R209	On	05/05/2016	Bond Future	8.25	Call			0.35000	0.00035	0,140	15.67	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			9,506.79000	9.50679	9,914,140	15.67	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			118.28000	0.11828	75,950	15.79	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,833.47000	3.83347	4,198,700	15.79	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			125.10000	0.12510	80,770	15.79	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			3,766.36000	3.76636	4,129,590	15.79	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			132.25000	0.13225	85,830	15.80	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,699.69000	3.69969	4,060,830	15.80	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			2,199.62000	2.19962	2,003,890	16.67	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			3,299.55000	3.29955	3,520,110	16.67	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,840.48000	2.84048	2,611,090	16.76	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			2,571.53000	2.57153	2,758,430	16.76	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			3,193.69000	3.19369	2,947,980	16.81	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			2,255.16000	2.25516	2,425,740	16.81	0.00	0	250
R209	On	04/08/2016	Bond Future	9.26	Call			1,805.85000	1.80585	1,633,890	16.61	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,888.18000	3.88818	4,132,510	16.61	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Call			5,664.71000	5.66471	5,337,510	17.19	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			967.41000	0.96741	1,056,500	17.19	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			7,142.70000	7.14270	6,785,690	17.45	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			594.65000	0.59465	653,930	17.45	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,753.34000	1.75334	1,584,750	16.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,977.67000	3.97767	4,225,370	16.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,779.47000	1.77947	1,609,200	16.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,932.75000	3.93275	4,178,770	16.60	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			6,046.54000	6.04654	5,746,560	17.71	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			1,967.98000	1.96798	2,092,290	17.71	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			6,088.03000	6.08803	5,787,060	17.72	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			1,948.12000	1.94812	2,071,440	17.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2016	Bond Future	10.26	Call			6,129.42000	6.12942	5,827,470	17.73	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			1,928.26000	1.92826	2,050,600	17.73	0.00	0	0
Total R209 Option												0.00	0	25,670
Total For R209												356,855.75	5	56,435
R210	On	05/05/2016	Bond Future			182.55342	182.55342	182.53449	182.53449			0.00	0	1,441
R210	On	04/08/2016	Bond Future			186.04396	186.04396	186.02706	186.02706			0.00	0	0
Total R210 Future												0.00	0	1,441
R210	On	05/05/2016	Bond Future	185.00	Put			2,465.51000	2.46551	2,446,580		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			2,475.51000	2.47551	2,456,580		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			2,455.51000	2.45551	2,436,580		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			4,527.06000	4.52706	4,543,960		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			4,517.06000	4.51706	4,533,960		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			4,507.06000	4.50706	4,523,960		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,441
R211	On	05/05/2016	Bond Future			138.19629	138.19629	138.19798	138.19798			0.00	0	62
R211	On	04/08/2016	Bond Future			139.07893	139.07893	139.08249	139.08249			0.00	0	0
Total R211 Future												0.00	0	62
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			792.02000	0.79202	793,710		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			802.02000	0.80202	803,710		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			812.02000	0.81202	813,710		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			2,012.49000	2.01249	2,008,930		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			2,002.49000	2.00249	1,998,930		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Call			1,992.49000	1.99249	1,988,930		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	62
R212	On	05/05/2016	Bond Future			144.09019	144.09019	144.07585	144.07585			0.00	0	3,488

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2016	Bond Future			144.91380	144.91380	144.90102	144.90102			0.00	0	0
Total R212 Future												0.00	0	3,488
R212	On	05/05/2016	Bond Future	145.01	Put			934.15000	0.93415	919,810		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			914.15000	0.91415	899,810		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			924.15000	0.92415	909,810		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			2,481.02000	2.48102	2,493,800		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			2,471.02000	2.47102	2,483,800		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			2,461.02000	2.46102	2,473,800		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,488
R213	On	05/05/2016	Bond Future			9.44198	82.07878	9.38720	82.45159		13.89	0.00	0	47,701
R213	On	04/08/2016	Bond Future			9.49290	83.64119	9.43623	84.02221		14.52	0.00	0	562
R213	On	03/11/2016	Bond Future			9.54359	81.68317	9.48515	82.07147		14.95	0.00	0	0
Total R213 Future												0.00	0	48,263
R213	On	05/05/2016	Bond Future	8.74	Call			52.74000	0.05274	32,360	13.47	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,647.52000	4.64752	4,999,950	13.47	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			56.16000	0.05616	34,650	13.47	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,577.19000	4.57719	4,928,490	13.47	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			59.85000	0.05985	37,140	13.47	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,507.22000	4.50722	4,857,320	13.47	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,465.60000	1.46560	1,327,510	14.22	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			4,414.52000	4.41452	4,657,450	14.22	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,419.79000	1.41979	1,284,700	14.22	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,510.77000	4.51077	4,756,700	14.22	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,442.57000	1.44257	1,305,980	14.22	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			4,462.48000	4.46248	4,706,910	14.22	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			6,276.61000	6.27661	5,996,560	15.27	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,825.51000	1.82551	1,933,760	15.27	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			6,319.19000	6.31919	6,038,260	15.28	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,806.60000	1.80660	1,913,970	15.28	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			6,361.86000	6.36186	6,080,040	15.28	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,787.86000	1.78786	1,894,340	15.28	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	48,263

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	05/05/2016	Bond Future			9.70651	71.35886	9.63665	71.84988		16.84	0.00	0	32,450
R214	On	04/08/2016	Bond Future			9.75588	72.71732	9.68392	73.21861		17.64	0.00	0	210
R214	On	03/11/2016	Bond Future			9.80473	70.80479	9.73076	71.31573		18.26	0.00	0	0
Total R214 Future												0.00	0	32,660
R214	On	05/05/2016	Bond Future	8.99	Call			58.91000	0.05891	33,110	16.35	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,886.26000	4.88626	5,351,480	16.35	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			62.69000	0.06269	35,450	16.35	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,811.32000	4.81132	5,275,100	16.35	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			66.77000	0.06677	38,010	16.36	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,736.82000	4.73682	5,199,080	16.36	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			319.69000	0.31969	214,680	16.49	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			2,767.50000	2.76750	3,153,510	16.49	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,676.96000	1.67696	1,488,330	17.31	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			4,454.50000	4.45450	4,767,160	17.31	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			5,331.32000	5.33132	4,957,040	17.90	0.00	0	5,800
R214	On	04/08/2016	Bond Future	10.30	Put			1,224.28000	1.22428	1,351,290	17.90	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,552.58000	1.55258	1,373,830	17.29	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			9,171.85000	9.17185	9,607,060	17.17	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,528.40000	1.52840	1,351,610	17.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			4,756.26000	4.75626	5,080,760	17.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,705.07000	4.70507	5,027,610	17.29	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			10,209.07000	10.20907	9,740,160	18.52	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			241.20000	0.24120	273,580	18.52	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,577.01000	1.57701	1,396,290	17.30	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			4,654.26000	4.65426	4,974,830	17.30	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			424.59000	0.42459	358,510	17.17	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			6,131.45000	6.13145	5,777,210	18.56	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,163.33000	2.16333	2,320,030	18.56	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			6,173.23000	6.17323	5,817,800	18.57	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,142.08000	2.14208	2,297,590	18.57	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			6,215.09000	6.21509	5,858,480	18.58	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,121.02000	2.12102	2,275,350	18.58	0.00	0	0
Total R214 Option												0.00	0	14,200
Total For R214												0.00	0	46,860
Total for Bond												3,566,554,144.35	39,860	726,075
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/05/2016 GOVI			498.29600	498.29600	500.33600	500.33600			0.00	0	475
GOVI On 04/08/2016 GOVI			507.68000	507.68000	509.76400	509.76400			0.00	0	26
GOVI On 03/11/2016 GOVI			517.45200	517.45200	519.57700	519.57700			0.00	0	0
Total GOVI Future									0.00	0	501
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			176,740.00000	17.67400	197,140,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2016	GOVI	517.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2016	GOVI	517.99	Put			176,540.00000	17.65400	196,940,000		0.00	0	0
GOVI	On	05/05/2016	GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2016	GOVI	518.00	Put			176,640.00000	17.66400	197,040,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	520.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	520.99	Put			112,260.00000	11.22600	133,100,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.00	Put			112,360.00000	11.23600	133,200,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Put			112,460.00000	11.24600	133,300,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			434,670.00000	43.46700	413,420,000		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			434,570.00000	43.45700	413,320,000		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			434,470.00000	43.44700	413,220,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	501
Total for GOVI												0.00	0	501
AL37	On	05/05/2016	Index Future			476.24200	476.24200	477.62400	477.62400			0.00	0	13
AL37	On	04/08/2016	Index Future			485.21000	485.21000	486.62400	486.62400			0.00	0	0
Total AL37 Future												0.00	0	13
Total For AL37												0.00	0	13
AL7T	On	05/05/2016	Index Future			550.54200	550.54200	552.63600	552.63600			0.00	0	0
AL7T	On	04/08/2016	Index Future			560.90900	560.90900	563.05000	563.05000			0.00	0	9
Total AL7T Future												0.00	0	9
Total For AL7T												0.00	0	9
ALBI	On	05/05/2016	Index Future			499.58800	499.58800	501.76600	501.76600			0.00	0	507
ALBI	On	04/08/2016	Index Future			508.99600	508.99600	511.22100	511.22100			71,259,440.00	14	147
ALBI	On	03/11/2016	Index Future			518.79400	518.79400	521.06200	521.06200			0.00	0	0
Total ALBI Future												71,259,440.00	14	654
Total For ALBI												71,259,440.00	14	654
IGOV	On	05/05/2016	Index Future			241.91400	241.91400	241.62900	241.62900			0.00	0	979
IGOV	On	04/08/2016	Index Future			246.49000	246.49000	246.20200	246.20200			0.00	0	111
IGOV	On	03/11/2016	Index Future			251.25400	251.25400	250.96000	250.96000			0.00	0	0
Total IGOV Future												0.00	0	1,090
Total For IGOV												0.00	0	1,090
ILBI	On	05/05/2016	Index Future			654.75500	654.75500	654.18600	654.18600			0.00	0	0
ILBI	On	04/08/2016	Index Future			666.80200	666.80200	666.22500	666.22500			0.00	0	157

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										71,259,440.00	14	1,923
JIBAR F On 20/04/2016		Jibar Future	7.26000	92.74000	7.26000	92.74000				0.00	0	0
JIBAR F On 18/05/2016		Jibar Future	7.27000	92.73000	7.29000	92.71000				0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.38000	92.62000	7.39000	92.61000				0.00	0	0
JIBAR F On 20/07/2016		Jibar Future	7.43000	92.57000	7.44000	92.56000				0.00	0	0
JIBAR F On 17/08/2016		Jibar Future	7.53000	92.47000	7.53000	92.47000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.57000	92.43000	7.59000	92.41000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.81000	92.19000	7.81000	92.19000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.93000	92.07000	7.93000	92.07000				0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	8.06000	91.94000	8.06000	91.94000				0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	8.16000	91.84000	8.17000	91.83000				0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	8.25000	91.75000	8.26000	91.74000				0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	8.34000	91.66000	8.35000	91.65000				0.00	0	0
Total Jibar Future										0.00	0	0
Total For JIBAR FUTURE										0.00	0	0
Total for Jibar										0.00	0	0
10Y ST On 17/12/2025		Interest Rate Swap	101.89352	101.89352	101.71312	101.71312				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	99.09658	99.09658	98.90261	98.90261				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	97.94922	97.94922	97.73877	97.73877				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	100.13996	100.13996	100.13496	100.13496				0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.16511	100.16511	100.15706	100.15706				0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.88592	99.88592	99.87638	99.87638				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017		Interest Rate Swap	100.47427	100.47427	100.45838	100.45838				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.91628	99.91628	99.89938	99.89938				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.75289	99.75289	99.73428	99.73428				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	100.41793	100.41793	100.35289	100.35289				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	99.90561	99.90561	99.83931	99.83931				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	99.35530	99.35530	99.28414	99.28414				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										3,637,813,584.35	39,874	728,499
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.64623				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			12.23000	93.62028	12.23000	93.59008				0.00	0	5,000,000,000
Total AA05 SPOT										0.00	0	5,000,000,000
Total For AA05										0.00	0	5,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.08964				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.35000	96.84110	10.35000	96.81440				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	106.88400	10.00000	106.85600				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.33914				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	100.38453				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			10.28500	99.00730	10.28500	98.98002				0.00	0	10,310,000,000
Total AB013 SPOT										0.00	0	10,310,000,000
Total For AB013										0.00	0	10,310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.96826	100.00000	10.94110				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	104.50853	10.84000	104.47823				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.23934	100.00000	10.21862				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB018L On 04/09/2025 Spot Bond			11.37000	101.39339	11.37000	101.36292				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	11.00959	100.00000	10.98292				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.54277	11.81000	89.51445				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	11.12677	100.00000	11.09981				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	102.13437				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			9.46000	105.55626	9.46000	105.52946				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300				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			2.72000	121.06646	2.72000	276.67153				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.30999				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.25477				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.78676				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	98.55579				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	100.08439				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	99.85772				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.81039				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.41841				0.00	10,000,000,000	5,000,000,000
Total ABFN14 SPOT										0.00	10,000,000,000	5,000,000,000
Total For ABFN14										0.00	10,000,000,000	5,000,000,000
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.56538				0.00	500,000,000	500,000,000
Total ABFN15 SPOT										0.00	500,000,000	500,000,000
Total For ABFN15										0.00	500,000,000	500,000,000
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	100.79027				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.73000	103.25521	11.73000	102.04170				5,343,249,600,000.00	455,520,000	455,520,000
Total ABK1 SPOT										5,343,249,600,000.00	455,520,000	455,520,000
Total For ABK1										5,343,249,600,000.00	455,520,000	455,520,000
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	100.40480				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	100.40804				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	100.45446				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.30000	101.39958	9.30000	101.81605				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	100.34723				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.39312			0.00	0	452,000,000
Total ABK4 SPOT									0.00	0	452,000,000
Total For ABK4									0.00	0	452,000,000
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.39315			0.00	2,635,760	193,706,790
Total ABK5 SPOT									0.00	2,635,760	193,706,790
Total For ABK5									0.00	2,635,760	193,706,790
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.39060			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	100.37110			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	100.69509			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	100.07181			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			5.06000	102.19113	5.06000	138.05902			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			3.96000	100.91053	3.96000	127.42076			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			4.12000	96.06460	4.12000	112.52144			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			5.70500	100.97776	5.70500	114.84442			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	96.40234			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			2.05000	180.35480	2.05000	180.29866			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09 On 27/06/2023 Spot Bond			2.17000	183.79951	2.17000	183.74168			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	194.00069	1.82000	193.94152			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			8.85625	86.01021	8.85625	85.99470			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			8.85625	86.01021	8.85625	85.99470			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	100.69615			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.13947			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	100.23000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	99.95000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	99.70000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.48686			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	100.02352			0.00	0	0
Total ABN58 SPOT									0.00	0	0
Total For ABN58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	97.92000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	97.69000				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			2.67500	95.18693	2.67500	115.37361				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			2.50000	101.16847	2.50000	168.46455				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			2.36000	116.91734	2.36000	226.24808				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	96.18000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.39000	88.34390	10.39000	88.31972				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	101.95000				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	108.92000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.32701				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	104.10000				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	116.01500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.16592	9.63000	109.13787			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	107.93000			0.00	0	0
Total ABN77 SPOT									0.00	0	0
Total For ABN77									0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN78 SPOT									0.00	0	0
Total For ABN78									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.35500	104.36495	10.35500	104.33617			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			9.72500	88.89693	9.72500	88.87387			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	117.09000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	142.96000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									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
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN87 On 21/12/2026 Spot Bond			10.90000	100.95292	10.90000	100.92364			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	98.08000			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	100.92470			0.00	881,600,000	220,400,000
Total ABN91 SPOT									0.00	881,600,000	220,400,000
Total For ABN91									0.00	881,600,000	220,400,000
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.90210			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			9.06000	102.30396	9.06000	102.27933			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			10.20000	97.33210	10.20000	97.30565			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			10.00000	101.58293	10.00000	101.55571			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.43000	100.85347	10.43000	100.82531			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.93000	101.83656	9.93000	101.80945			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			10.40000	101.34113	10.40000	101.31291			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			11.20000	99.93222	11.20000	99.90231			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.20000	101.07603	11.20000	101.04578			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			9.90000	97.50792	9.90000	97.48219			6,094,440,000,000.00	615,600,000	1,085,200,000
Total ABS6 SPOT									6,094,440,000,000.00	615,600,000	1,085,200,000
Total For ABS6									6,094,440,000,000.00	615,600,000	1,085,200,000
ABS7 On 11/09/2026 Spot Bond			11.05000	87.23390	11.05000	87.20841			17,680,000,000,000.00	1,600,000,000	4,660,000,000
Total ABS7 SPOT									17,680,000,000,000.00	1,600,000,000	4,660,000,000
Total For ABS7									17,680,000,000,000.00	1,600,000,000	4,660,000,000
ABSI2 On 07/12/2023 Spot Bond			2.91000	215.85600	2.91000	273.39805			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			1.74000	133.20696	1.74000	136.13669			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			2.12000	136.99812	2.12000	139.70619			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	0.01678	100.00000	0.01674			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	22.60916	100.00000	22.55439			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	78.94752			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.92355			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.92355			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.93366			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL08€ On 30/07/2017 Spot Bond				100.00000	0.00000	101.93366				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.91342				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300				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	100.73469				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	100.75327				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	100.76076				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	100.74569				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	100.71203				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			10.21000	100.19987	10.21000	100.17242				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 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	96.91090				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	222.67048				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	222.68745				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.72700				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.16034				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	101.93343				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.09351				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.04323				0.00	0	10,000,000
Total ACL143 SPOT										0.00	0	10,000,000
Total For ACL143										0.00	0	10,000,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.15686				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	100.72929				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.18858				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	100.71595				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.68948				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.84399	10.23000	100.81665				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	104.32870				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.36000	101.75940	10.36000	101.73132				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.71360				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	123.86252	1.75000	123.82498				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.70831				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	100.72719				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	100.68941				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.80072			0.00	0	0
Total ACL181 SPOT									0.00	0	0
Total For ACL181									0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51255			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.46854			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.12894			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	100.72323			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	100.70030			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	100.73219			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	100.74199			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.74435			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	100.74435			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	100.78759			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	100.71203			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.78156				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.82493				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	100.78759				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	103.11846				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	100.75719				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	100.75719				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	162.42244				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	163.58399				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.64932				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.23790				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	100.66348				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.33551				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	91.17285				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	100.65529				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	100.65454				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.72023				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	101.69514				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	99.81802				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	99.82069				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	100.71719				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	100.70587				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.01155				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.97121				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.29942				0.00	140,000,000	70,000,000
Total ADCB04 SPOT										0.00	140,000,000	70,000,000
Total For ADCB04										0.00	140,000,000	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
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.17512			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	23.60561	100.00000	25.71642			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.00000	0.00000	100.68823			0.00	0	0
Total ADCP11 SPOT									0.00	0	0
Total For ADCP11									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	59.70768	100.00000	59.55983			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	16.92857	100.00000	16.88755			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	2.35342	100.00000	2.34765			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	100.02306			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.02385			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	100.02650			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 18/04/2016 Spot Bond			7.82500	99.95714	7.82500	99.97857			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond			100.00000		100.00000	0.00000		100,000,000,000.00	91,000,000,000	45,500,000,000	
Total AHF3A3 SPOT								10,000,000,000,000.00	91,000,000,000	45,500,000,000	
Total For AHF3A3								10,000,000,000,000.00	91,000,000,000	45,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A: On 18/10/2019 Spot Bond			100.00000	5.66707	100.00000	0.00000			550,000,000,000,000.00	45,500,000,000	45,500,000,000
Total AHF3A4 SPOT									50,000,000,000,000.00	45,500,000,000	45,500,000,000
Total For AHF3A4									50,000,000,000,000.00	45,500,000,000	45,500,000,000
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	5.66707	100.00000	100.00000			440,000,000,000,000.00	4,400,000,000	2,200,000,000
Total AHF3B2 SPOT									10,000,000,000,000.00	4,400,000,000	2,200,000,000
Total For AHF3B2									10,000,000,000,000.00	4,400,000,000	2,200,000,000
AHF3B: On 18/04/2019 Spot Bond			100.00000	8.72502	100.00000	100.00000			220,000,000,000,000.00	2,200,000,000	2,200,000,000
Total AHF3B3 SPOT									20,000,000,000,000.00	2,200,000,000	2,200,000,000
Total For AHF3B3									20,000,000,000,000.00	2,200,000,000	2,200,000,000
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	8.72502	100.00000	100.00000			460,000,000,000,000.00	4,600,000,000	2,300,000,000
Total AHF3C2 SPOT									50,000,000,000,000.00	4,600,000,000	2,300,000,000
Total For AHF3C2									50,000,000,000,000.00	4,600,000,000	2,300,000,000
AHF3C: On 18/04/2019 Spot Bond			100.00000	8.72502	100.00000	100.00000			230,000,000,000,000.00	2,300,000,000	2,300,000,000
Total AHF3C3 SPOT									50,000,000,000,000.00	2,300,000,000	2,300,000,000
Total For AHF3C3									50,000,000,000,000.00	2,300,000,000	2,300,000,000
AHL01L: On 15/04/2020 Spot Bond			100.00000	38.51031	100.00000	38.40769			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	11.43487	100.00000	11.40440			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01: On 15/03/2019 Spot Bond			9.85500	97.67159	9.85500	97.64605			0.00	0	6,050,000,000
Total AIR01 SPOT									0.00	0	6,050,000,000
Total For AIR01									0.00	0	6,050,000,000
AIR02: On 30/04/2023 Spot Bond			10.45000	105.70643	10.45000	111.49916			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			10.13000	98.82647	10.13000	98.79964			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04U On 26/10/2029 Spot Bond			100.00000	11.43848	100.00000	11.41317				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			10.77500	98.35026	10.77500	98.32191				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.75000	171.75863	2.75000	174.56771				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	100.95714				0.00	20,000,000,000	20,000,000,000
Total ANG010 SPOT										0.00	20,000,000,000	20,000,000,000
Total For ANG010										0.00	20,000,000,000	20,000,000,000
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.51521				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	100.54917				0.00	300,000,000	150,000,000
Total APF02 SPOT										0.00	300,000,000	150,000,000
Total For APF02										0.00	300,000,000	150,000,000
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.69428				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	38.57598	100.00000	38.48150				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	33.87511	100.00000	33.79123				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	9.99248	100.00000	9.96774				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	9.99248	100.00000	9.96774				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.49283	100.00000	3.48327				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS139L On 30/03/2026 Spot Bond			100.00000	0.04617	100.00000	0.04612			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.51726			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	100.63643			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	100.68947			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	100.39436			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	97.38000			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	114.52022			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 07/12/2033 Spot Bond			2.61000	136.99344	2.61000	245.62269			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.98654			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	61.03645			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.67300			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			2.62500	172.42018	2.62500	218.38497			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	100.64097			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	100.60989			0.00	0	0
Total ASN052 SPOT									0.00	0	0
Total For ASN052									0.00	0	0

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 13/10/2016 Spot Bond				100.00000	0.00000	100.14025				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	100.02307				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	99.92630				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	99.77933				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	101.91804				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	98.89499				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.12928				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	100.75472				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	101.68465				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 30/06/2016 Spot Bond				100.00000	0.00000	100.39680				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	85.08175				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.32862				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										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	100.78896				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	100.67688				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.92942				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	100.72891				0.00	0	1,670,000,000
Total ASN083 SPOT										0.00	0	1,670,000,000
Total For ASN083										0.00	0	1,670,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.26522				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	100.50792				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09(On 08/10/2018 Spot Bond				100.00000	0.00000	100.26519			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	99.95188			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN09(On 10/11/2020 Spot Bond				100.00000	0.00000	101.69251			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09(On 17/08/2016 Spot Bond				100.00000	0.00000	101.32593			0.00	0	0
Total ASN098 SPOT									0.00	0	0
Total For ASN098									0.00	0	0
ASN09(On 20/12/2020 Spot Bond				100.00000	0.00000	60.05853			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.17649			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	100.69548			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.04054			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN117 On 21/04/2016 Spot Bond				100.00000	0.00000	101.83364				0.00	0	0
Total ASN117 SPOT										0.00	0	0
Total For ASN117										0.00	0	0
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	102.13356				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	99.79302				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	100.88427				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	100.68209				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.34060				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.34176				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.00000	0.00000	101.31821				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	101.13818				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN132 On 03/03/2019 Spot Bond				100.00000	0.00000	101.12864				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN134 On 20/12/2020 Spot Bond				100.00000	0.00000	101.46918				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN135 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 31/12/2018 Spot Bond				100.00000	0.00000	69.39988				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			2.85000	134.17472	2.85000	134.41098				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN13(On 12/09/2016 Spot Bond				100.00000	0.00000	101.53110				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	13.27181	100.00000	13.25113		790,000,000,000,000.00		7,900,000,000	3,950,000,000	
Total ASN141 SPOT								10,000,000,000,000.00		7,900,000,000	3,950,000,000	
Total For ASN141								10,000,000,000,000.00		7,900,000,000	3,950,000,000	
ASN35(On 20/12/2016 Spot Bond			100.00000	64.17177	100.00000	64.02974				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38(On 20/12/2017 Spot Bond			100.00000	29.37572	100.00000	29.30456				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39(On 20/12/2017 Spot Bond			100.00000	29.46092	100.00000	29.38955				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40(On 20/12/2017 Spot Bond			100.00000	29.07752	100.00000	29.00708				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43(On 10/03/2017 Spot Bond			100.00000	60.92373	100.00000	60.77614				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49(On 19/09/2016 Spot Bond			100.00000	87.55219	100.00000	87.34810				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50(On 16/03/2018 Spot Bond			100.00000	29.28874	100.00000	29.21778				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN55I On 29/12/2016 Spot Bond			100.00000	57.94819	100.00000	57.80781				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	85.47251	100.00000	85.27647				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	2.42764	100.00000	2.42176				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	21.40924	100.00000	21.35681				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	100.78243				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	100.58973				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			9.75500	100.59390	9.75500	100.56773				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	100.35376				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	100.98120				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.37781				0.00	280,000,000	140,000,000
Total BAW18 SPOT										0.00	280,000,000	140,000,000
Total For BAW18										0.00	280,000,000	140,000,000
BAW19 On 05/12/2020 Spot Bond			11.15000	97.92663	11.15000	97.89761				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.65000	94.82286	10.65000	94.79612				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	100.64643	9.30000	100.62157			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.40040			0.00	80,000,000	40,000,000
Total BAW22 SPOT									0.00	80,000,000	40,000,000
Total For BAW22									0.00	80,000,000	40,000,000
BAW23 On 15/10/2017 Spot Bond			100.00000	33.17223	100.00000	33.09099			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.88535			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			9.61000	100.91575	9.61000	100.88988			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	100.61973			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			12.45669	99.61970	12.45669	99.57797			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	100.71570	11.06000	100.68434			0.00	0	0
Total BAYA15 SPOT									0.00	0	0
Total For BAYA15									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.91145	99.87435	10.91145	100.36757			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	100.90770			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.80342			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	100.80342			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA21 On 30/06/2017 Spot Bond			12.52267	98.36841	12.52267	99.20013				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.38500	99.18386	12.38500	99.15064				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	100.57307				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.31000	86.51149	12.31000	97.80052				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	100.59652				0.00	180,000,000	90,000,000
Total BAYA31 SPOT										0.00	180,000,000	90,000,000
Total For BAYA31										0.00	180,000,000	90,000,000
BAYA32 On 31/03/2018 Spot Bond			12.23000	81.77375	12.23000	99.85077				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	100.56560				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	100.57805				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	100.57805				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.74696				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	100.59393				0.00	80,000,000	40,000,000
Total BAYA39 SPOT										0.00	80,000,000	40,000,000
Total For BAYA39										0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.29139				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	100.59393				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	100.56061				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.57654				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	100.59404				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	100.50518				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	100.42239				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	100.63716				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			15.86429	100.50539	15.86429	100.45179				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			14.74418	100.43700	14.74418	100.44780				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	100.75858				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	100.75841				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.73884				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	100.76340				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	100.65251				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	61.61570	100.00000	61.49880				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.62946	100.00000	19.58138				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.86501	100.00000	17.82126				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.02778	100.00000	11.00078				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.04868	100.00000	11.02191				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	13.33312	100.00000	13.30047				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.55292	100.00000	11.52462				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC103U On 12/08/2016 Spot Bond			100.00000	79.30368	100.00000	79.13846				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC104U On 24/05/2016 Spot Bond			100.00000	91.47870	100.00000	91.25000				0.00	0	0
Total BC104U SPOT										0.00	0	0
Total For BC104U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BC105L On 02/09/2016 Spot Bond			100.00000	76.02950	100.00000	75.87775				0.00	0	0
Total BC105U SPOT										0.00	0	0
Total For BC105U										0.00	0	0
BC106L On 03/06/2016 Spot Bond			100.00000	89.24205	100.00000	89.02439				0.00	0	0
Total BC106U SPOT										0.00	0	0
Total For BC106U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	99.95742				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	100.26874				0.00	440,000,000	220,000,000
Total BCJ06 SPOT										0.00	440,000,000	220,000,000
Total For BCJ06										0.00	440,000,000	220,000,000
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	101.37048				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	11.54443	100.00000	11.51646				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	11.54443	100.00000	11.51646				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			2.02000	103.23788	2.02000	189.59555				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			8.97000	87.78679	8.97000	156.34451				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			8.97000	89.08074	8.97000	156.85109				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.35500	91.25108	9.35500	91.22829				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			9.01000	97.15281	9.01000	97.12954				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	9.88760	100.00000	9.86312				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	8.55645	100.00000	8.53526				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	8.55645	100.00000	8.53526				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	9.07733	100.00000	9.05486				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	0.00004	100.00000	0.00004				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	12.14477	100.00000	12.11470				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	16.77486	100.00000	16.73333				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	99.95503				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.18898				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	99.95156				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	99.94889				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	99.94109				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	99.72603	100.00000	99.45355				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.81144				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	102.30971				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.85406				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.98189				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	102.15230				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	62.44972	100.00000	62.29678				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	62.44972	100.00000	62.29678				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.81207				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	100.82626				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.11000	100.58273	9.11000	100.55839				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	100.86883				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	100.94430				0.00	160,000,000	80,000,000
Total BG42C SPOT										0.00	160,000,000	80,000,000
Total For BG42C										0.00	160,000,000	80,000,000
BG42D On 15/03/2017 Spot Bond			100.00000	55.87162	100.00000	55.73627				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	55.87162	100.00000	55.73627				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.55872				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			11.96000	101.33303	11.96000	101.30070				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	102.10304				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			11.85000	93.38929	11.85000	96.62982				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL05 On 04/09/2025 Spot Bond			11.95000	98.17443	11.95000	99.44063				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.29935				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.43000	97.78447	12.43000	98.79981				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.34121				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.95000	97.60039	11.95000	98.77959				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	103.41959				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	101.33479				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.18586				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	100.18929				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			9.66000	100.51690	9.66000	100.49099				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
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	99.84134				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	100.93162				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.84698				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC07 On 20/04/2016 Spot Bond				100.00000	0.00000	99.97832				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC08 On 17/05/2016 Spot Bond				100.00000	0.00000	99.45894				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC09 On 19/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC09 On 03/05/2016 Spot Bond				100.00000	0.00000	99.72014				0.00	0	0
Total BTC096 SPOT										0.00	0	0
Total For BTC096										0.00	0	0
BTC09 On 03/08/2016 Spot Bond				100.00000	0.00000	101.60824				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC09 On 05/05/2016 Spot Bond				100.00000	0.00000	99.68003				0.00	0	0
Total BTC098 SPOT										0.00	0	0
Total For BTC098										0.00	0	0
BTC10 On 10/05/2016 Spot Bond				100.00000	0.00000	99.58013				0.00	0	0
Total BTC100 SPOT										0.00	0	0
Total For BTC100										0.00	0	0
BTC10 On 13/05/2016 Spot Bond				100.00000	0.00000	99.52026				0.00	0	0
Total BTC102 SPOT										0.00	0	0
Total For BTC102										0.00	0	0
BTC10 On 15/08/2016 Spot Bond				100.00000	0.00000	101.37945				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC10 On 21/05/2016 Spot Bond				100.00000	0.00000	99.32036				0.00	0	0
Total BTC104 SPOT										0.00	0	0
Total For BTC104										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC10f On 22/08/2016 Spot Bond				100.00000	0.00000	101.17304				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC10g On 26/05/2016 Spot Bond				100.00000	0.00000	99.25965				0.00	0	0
Total BTC106 SPOT										0.00	0	0
Total For BTC106										0.00	0	0
BTC10h On 03/06/2016 Spot Bond				100.00000	0.00000	99.09843				0.00	0	0
Total BTC108 SPOT										0.00	0	0
Total For BTC108										0.00	0	0
BTC10i On 07/06/2016 Spot Bond				100.00000	0.00000	99.01463				0.00	0	0
Total BTC109 SPOT										0.00	0	0
Total For BTC109										0.00	0	0
BTC11c On 23/06/2016 Spot Bond				100.00000	0.00000	98.64753				0.00	0	0
Total BTC110 SPOT										0.00	0	0
Total For BTC110										0.00	0	0
BTC111 On 20/04/2016 Spot Bond				100.00000	0.00000	99.97959				0.00	0	0
Total BTC111 SPOT										0.00	0	0
Total For BTC111										0.00	0	0
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	100.57481				0.00	0	0
Total BTC112 SPOT										0.00	0	0
Total For BTC112										0.00	0	0
BTC114 On 04/07/2016 Spot Bond				100.00000	0.00000	98.42128				0.00	0	0
Total BTC114 SPOT										0.00	0	0
Total For BTC114										0.00	0	0
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	100.42078				0.00	0	0
Total BTC115 SPOT										0.00	0	0
Total For BTC115										0.00	0	0
BTC116 On 18/07/2016 Spot Bond				100.00000	0.00000	98.14060				0.00	0	0
Total BTC116 SPOT										0.00	0	0
Total For BTC116										0.00	0	0
BTC117 On 19/07/2016 Spot Bond				100.00000	0.00000	98.10263				0.00	0	0
Total BTC117 SPOT										0.00	0	0
Total For BTC117										0.00	0	0
BTC119 On 22/07/2016 Spot Bond			100.00000	79.69432	100.00000	100.00000				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0

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	84.67184	100.00000	84.47764			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	100.52375			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	100.54063			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	100.73001			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.43217			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	23.28763	100.00000	23.23060			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			10.31000	108.49194	10.31000	108.46198			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.72539			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.66000	104.86193	8.66000	104.83715			0.00	0	0
Total CBL11 SPOT									0.00	0	0
Total For CBL11									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.93000	92.50598	15.93000	92.46745			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.14819			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			13.73000	97.55416	13.73000	97.51858			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16 On 18/05/2017 Spot Bond			9.81000	103.60944	9.81000	103.58219			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.05174			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			13.73000	94.72064	13.73000	94.68609			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	95.72595			0.00	0	110,000,000
Total CBL20 SPOT									0.00	0	110,000,000
Total For CBL20									0.00	0	110,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.64769			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			11.35000	94.82482	11.35000	94.79608			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.56478			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	102.01916			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.87500	112.34457	10.87500	112.31208			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.93000	107.72662	10.93000	107.69531			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.95000	102.24386	10.95000	102.21425			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.38928			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.23164				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.91326				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	107.84100	10.00000	107.81290				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	100.17235				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	100.81589				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	99.82861				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	16.20485	100.00000	16.16472				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	24.09848	100.00000	24.04010				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	22.43275	100.00000	22.37781				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	100.22387				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.64567				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	102.12923				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.32218			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									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	100.51797			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	100.53546			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	100.55597			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.35120			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.45264			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	103.02537	10.11000	102.99746				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.31073				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	128.27766	2.76000	128.23527				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	102.16810				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	125.78638	3.14000	128.12266				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	101.08618	8.25000	101.06401				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			2.82000	135.65215	2.82000	129.45377				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	133.68725	2.40000	127.58004				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	100.97867				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			9.29500	99.69036	9.29500	99.66608				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	99.97640				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	99.97640				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22 On 20/10/2016 Spot Bond			9.34500	99.65316	9.34500	99.64076			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.34500	99.65316	9.34500	99.64076			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN22 On 09/12/2016 Spot Bond			9.39500	102.70230	9.39500	102.67654			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	100.74224			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	100.80711			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300			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	107.84100	10.00000	107.81300			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	101.47787			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	101.33327			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	91.86044	13.50000	91.82747			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	101.41578	9.35000	101.39032			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN247 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
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.92173				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.75225				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.96640				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.96640				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.96640				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.71049				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			10.16000	99.37581	10.16000	99.34905				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	102.33736				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	102.90521				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89845				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.69697				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.86546				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.32104				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.45933				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.98499				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.50411				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.85994				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.45565				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	100.69644				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	100.58606				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	101.74780				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	107.84100	10.00000	107.81300				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	100.44518				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.58040				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	100.49172				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	100.78525				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	100.47232				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	100.73973				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.55291				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	176.06601				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.53799				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	175.86776				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	175.42107				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	175.86124				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	175.86124				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	101.66813				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN314 On 14/11/2022 Spot Bond			11.67000	94.54069	11.67000	94.51124			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			12.19000	91.08535	12.19000	91.05606			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	100.51680			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	100.77490			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.63355			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	99.84790			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	102.07181			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	99.76970	8.80500	104.13099			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.82788			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.71925			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	100.73039			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	100.73039			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.77341				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	100.75740				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	92.44139				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01339				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	89.53938				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.81775				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	100.51680				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN334 On 20/09/2018 Spot Bond				100.00000	0.00000	153.02913				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN335 On 28/07/2017 Spot Bond				100.00000	0.00000	99.76736				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 On 20/12/2018 Spot Bond				100.00000	0.00000	100.88206				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 30/06/2017 Spot Bond				100.00000	0.00000	100.51943				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN338 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00776				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	100.84760				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.67425				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	100.75265				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	99.76932				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	100.50624				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	99.79258				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	101.17354				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 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
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	101.93944				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.00000	0.00000	99.84873				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.00000	0.00000	100.63815				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.85000	99.30235	10.85000	99.27384				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.70855				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	104.41628				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			12.99000	101.01646	12.99000	100.98192				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	102.11220				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			13.02000	101.15139	13.02000	101.11634				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	107.44790	10.02000	107.41904				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	102.11220				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	99.81400				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	81.84428				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.69908				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	100.71191				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	100.71208				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.53631				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			10.35000	99.03904	10.35000	99.01188				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	100.58889				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	100.75488				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.63322	10.98000	98.60457				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.90613	11.00000	100.87677				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	100.78714				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	99.93191				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			12.78000	97.21362	12.78000	97.18090				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.83113				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	100.71179				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	99.81247				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.75353				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	100.43188				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	100.66200				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	85.77350				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	100.69548				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.08075				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	100.76868				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	100.92847				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.57822				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	101.56957				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	100.69548				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.77341				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	100.49918				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	100.48511				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	101.67333				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	100.64403				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	79.84010				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	100.49784				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	99.88066				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.02874				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	100.76600				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	100.76971				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.02886				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.75859				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	100.89901				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	100.79563				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	100.03056				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.33419	4.00000	100.31607				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	100.78611				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	100.83260				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	43.76144	7.01000	44.35966				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	100.83999				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	99.75691				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.10799				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.02391				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	101.10799				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	104.36456				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	100.99826				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	100.78823				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	101.65523				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	100.98725				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	100.65113				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.13352				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.18449				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	101.22809				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	101.35275				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.47453				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.76230				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	100.72891				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	99.88618				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	101.97202				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	101.90467				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	101.35113				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	175.97528				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.35500	91.25108	9.35500	91.22829				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			8.97000	35.60419	8.97000	156.34451				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.97000	36.08485	8.97000	156.85109				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.20776				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.34615				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	100.74975				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	100.70750				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	100.71586				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	100.20893				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	100.72342				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	99.85587				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	100.66753				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	100.69697				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	100.69319				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.69690				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	100.70291				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.39803			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	100.10181			0.00	180,000,000	90,000,000
Total COH002 SPOT									0.00	180,000,000	90,000,000
Total For COH002									0.00	180,000,000	90,000,000
COJ02 On 15/09/2016 Spot Bond			9.47500	102.03009	9.47500	102.02082			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			9.61500	102.19142	9.61500	102.16520		32,691,000,000,000.00	0.00	3,400,000,000	830,000,000
Total COJ04 SPOT								32,691,000,000,000.00	0.00	3,400,000,000	830,000,000
Total For COJ04								32,691,000,000,000.00	0.00	3,400,000,000	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.40000	113.46775	10.40000	113.43633			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.56000	101.63060	10.56000	101.60218			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.63000	101.26231	10.63000	101.23366			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			11.00000	91.39121	11.00000	91.36447			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			11.70000	90.93434	11.70000	90.90609			0.00	0	350,000,000
Total COT02 SPOT									0.00	0	350,000,000
Total For COT02									0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.70000	89.19285	11.70000	89.16514			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	101.18150			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	12.12167	100.00000	12.09230			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.22758				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	100.65198				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	101.14652				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	12.17469	100.00000	12.14520				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	17.31268	100.00000	17.27074				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	90.42647	100.00000	90.13192				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	19.36012	100.00000	19.31270				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	18.03360	100.00000	17.99038				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.32500	94.78312	12.32500	94.75198				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	22.40384	100.00000	22.34956				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	14.82511	100.00000	14.78920				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	23.08090	100.00000	23.02499				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG4 On 29/09/2017 Spot Bond			8.63500	98.04614	8.63500	98.02361				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	101.27223				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	101.63345				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	101.96575				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.15113				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.01722				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	101.86801	100.00000	101.60547				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.93416				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	100.20293				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	101.72895				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	101.66688				0.00	0	0
Total DLTC13 SPOT										0.00	0	0
Total For DLTC13										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	45.19906	100.00000	45.10759				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	100.88059			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	99.77987			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	100.77712			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	59.90592			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			10.09000	98.85031	10.09000	98.82373			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			8.19500	106.16517	8.19500	106.14163			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV21/R On 15/06/2016 Spot Bond			100.00000	93.20071	100.00000	92.97986			0.00	0	0
Total DV21/R159 SPOT									0.00	0	0
Total For DV21/R159									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.95000	100.31726	9.95000	100.29050			0.00	0	22,000,000
Total DV22 SPOT									0.00	0	22,000,000
Total For DV22									0.00	0	22,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	15.27598	100.00000	15.24199			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.33000	99.83728	10.33000	99.80967		1,862,499,000,000.00	180,300,000	160,100,000	
Total DV23 SPOT								1,862,499,000,000.00	180,300,000	160,100,000	
Total For DV23								1,862,499,000,000.00	180,300,000	160,100,000	
DV24 On 18/02/2024 Spot Bond			10.26000	98.60585	10.26000	98.57875		2,565,000,000,000.00	250,000,000	250,000,000	
Total DV24 SPOT								2,565,000,000,000.00	250,000,000	250,000,000	
Total For DV24								2,565,000,000,000.00	250,000,000	250,000,000	
DV29 On 18/02/2029 Spot Bond			10.67500	97.72303	10.67500	97.69511		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC01: On 11/06/2016 Spot Bond				100.00000	0.00000	100.82859				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.45741				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.13742				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	100.68425				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.12555				0.00	0	0
Total DVC018 SPOT										0.00	0	0
Total For DVC018										0.00	0	0
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	101.13095				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	101.19135				0.00	0	0
Total DVC020 SPOT										0.00	0	0
Total For DVC020										0.00	0	0
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	101.11487				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	100.68564				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	100.70528				0.00	0	0
Total DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	100.75178				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.30899				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.48949			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.10037			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.99500	118.61843	8.99500	118.58975		1,446,940,197,500.00		160,860,500	3,813,360,500
Total E170 SPOT								1,446,940,197,500.00		160,860,500	3,813,360,500
Total For E170								1,446,940,197,500.00		160,860,500	3,813,360,500
E170/R On 01/08/2020 Spot Bond			100.00000	18.78095	100.00000	18.73915		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			10.02000	99.78085	10.02000	99.75434		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			10.15000	99.21760	10.15000	99.19091		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			10.38000	98.70022	10.38000	98.67308		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			2.86000	103.87503	2.86000	103.84046		0.00	0	0	
Total ECN32 SPOT								0.00	0	0	
Total For ECN32								0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC03 SPOT								0.00	0	0	
Total For EFC03								0.00	0	0	
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC04 SPOT								0.00	0	0	
Total For EFC04								0.00	0	0	
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	102.70794		0.00	0	0	
Total EFS00B SPOT								0.00	0	0	
Total For EFS00B								0.00	0	0	
EFS0A1 On 28/10/2023 Spot Bond				100.00000	0.00000	101.81391		0.00	0	0	
Total EFS0A1 SPOT								0.00	0	0	
Total For EFS0A1								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EFS0A' On 28/10/2023 Spot Bond				100.00000	0.00000	102.14938				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	20.09059	100.00000	20.04140				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			2.32000	105.04503	2.32000	105.01153				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	106.25998	2.25000	106.22630				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			2.23500	128.82870	2.23500	128.78791				0.00	0	25,000,000,000
Total EL28 SPOT										0.00	0	25,000,000,000
Total For EL28										0.00	0	25,000,000,000
EL29 On 19/11/2029 Spot Bond			2.22000	116.32959	2.22000	116.29280				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			2.22000	115.80607	2.22000	115.76946				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			2.21000	108.67600	2.21000	108.64170				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			2.30000	105.42353	2.30000	105.38997				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	106.25998	2.25000	106.22630				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.40000	102.91554	10.40000	102.88687				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.30000	102.72515	10.30000	102.69712				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			10.75000	100.92375	10.75000	100.89473				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			10.96000	91.98182	10.96000	96.69226				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.10000	97.16324	11.10000	98.18030				0.00	0	3,333,333,000
Total EMM05 SPOT										0.00	0	3,333,333,000
Total For EMM05										0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			10.85000	99.86938	10.85000	101.26737				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	96.89305				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	100.79896				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.67661				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	101.61843				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.37668				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.11796				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	15.15229	100.00000	15.11559				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	6.20638	100.00000	6.19134				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC1: On 22/08/2016 Spot Bond				100.00000	0.00000	101.21400			0.00	0	0
Total EPFC18 SPOT									0.00	0	0
Total For EPFC18									0.00	0	0
EPFC2: On 04/05/2016 Spot Bond				100.00000	0.00000	101.59263			0.00	0	0
Total EPFC20 SPOT									0.00	0	0
Total For EPFC20									0.00	0	0
EPFC2: On 04/11/2016 Spot Bond				100.00000	0.00000	101.64978			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	101.57537			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	101.26884			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	101.24217			0.00	0	0
Total EPFC24 SPOT									0.00	0	0
Total For EPFC24									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.36171			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	98.49764			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.73000	94.98073	11.73000	94.95115			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08: On 04/10/2018 Spot Bond				100.00000	0.00000	98.02622			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.39971			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.48975				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.57402				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS12 SPOT										0.00	0	0
Total For ERS12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300				0.00	0	0
Total ERS12/JIBAR SPOT										0.00	0	0
Total For ERS12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS14 SPOT										0.00	0	0
Total For ERS14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.43093				0.00	320,000,000	160,000,000
Total ERS15 SPOT										0.00	320,000,000	160,000,000
Total For ERS15										0.00	320,000,000	160,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.34941				0.00	0	0
Total ERS16 SPOT										0.00	0	0
Total For ERS16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.39134				0.00	0	0
Total ERS17 SPOT										0.00	0	0
Total For ERS17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.37186				0.00	300,000,000	150,000,000
Total ERS18 SPOT										0.00	300,000,000	150,000,000
Total For ERS18										0.00	300,000,000	150,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.35498				0.00	0	0
Total ERS19 SPOT										0.00	0	0
Total For ERS19										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.43090				0.00	0	0
Total ERS20 SPOT										0.00	0	0
Total For ERS20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.48815			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.83000	100.75488	8.83000	100.73110			33,840,092,000.00	3,832,400	46,430,955,900
Total ES18 SPOT									33,840,092,000.00	3,832,400	46,430,955,900
Total For ES18									33,840,092,000.00	3,832,400	46,430,955,900
ES18/R On 20/04/2018 Spot Bond			9.25000	100.00000	9.25000	99.97530			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.51500	104.71271	9.51500	104.68598			4,014,615,423,500.00	421,924,900	30,012,823,200
Total ES23 SPOT									4,014,615,423,500.00	421,924,900	30,012,823,200
Total For ES23									4,014,615,423,500.00	421,924,900	30,012,823,200
ES23/R On 25/01/2023 Spot Bond			10.00000	102.33225	10.00000	102.30482			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			9.83000	87.98727	9.83000	87.96421			68,051,124,000.00	6,922,800	37,601,726,700
Total ES26 SPOT									68,051,124,000.00	6,922,800	37,601,726,700
Total For ES26									68,051,124,000.00	6,922,800	37,601,726,700
ES33 On 15/09/2033 Spot Bond			10.51000	76.89675	10.45000	77.26360			23,234,122,782,000.00	2,210,668,200	153,312,660,900
Total ES33 SPOT									23,234,122,782,000.00	2,210,668,200	153,312,660,900
Total For ES33									23,234,122,782,000.00	2,210,668,200	153,312,660,900
ES42 On 25/04/2042 Spot Bond			10.63500	81.16696	10.63500	81.14398			48,176,550,000.00	4,530,000	100,811,129,900
Total ES42 SPOT									48,176,550,000.00	4,530,000	100,811,129,900
Total For ES42									48,176,550,000.00	4,530,000	100,811,129,900
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.75581			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.98649			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.50953			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.34425				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.15696				0.00	200,000,000	100,000,000
Total FIFB05 SPOT										0.00	200,000,000	100,000,000
Total For FIFB05										0.00	200,000,000	100,000,000
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.22758				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.17050				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.20493				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	100.26088				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	100.88097				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	100.90752				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC28 On 10/08/2016 Spot Bond				100.00000	0.00000	101.55668				0.00	0	0
Total FIFC28 SPOT										0.00	0	0
Total For FIFC28										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.17956	100.00000	0.17912				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	0.17956	100.00000	0.17912				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.57514	100.00000	12.54399				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR003L On 02/08/2023 Spot Bond			100.00000	12.24198	100.00000	12.21166				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	100.79302				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	100.46512				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.87809				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.93474				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			10.33000	98.60962	10.33000	98.58249				0.00	0	8,000,000,000
Total FRB05 SPOT										0.00	0	8,000,000,000
Total For FRB05										0.00	0	8,000,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.82338				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.82330				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	102.01106				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.39239				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.06342				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.21423				0.00	200,000,000	100,000,000
Total FRB13 SPOT										0.00	200,000,000	100,000,000
Total For FRB13										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB14 On 02/06/2026 Spot Bond			11.05000	97.49920	11.05000	99.74934			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.46736			0.00	330,000,000	110,000,000
Total FRB15 SPOT									0.00	330,000,000	110,000,000
Total For FRB15									0.00	330,000,000	110,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.15557			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	100.32502			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.17919			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			12.25000	100.54332	12.25000	100.51067			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	13.23588	100.00000	13.19410		100,000,000,000,000.00	11,000,000,000	64,500,000,000	
Total FRB20 SPOT								10,000,000,000,000.00	11,000,000,000	64,500,000,000	
Total For FRB20								10,000,000,000,000.00	11,000,000,000	64,500,000,000	
FRBC2 On 21/12/2018 Spot Bond			11.03000	106.12246	11.03000	106.09134		1,103,000,000,000.00	100,000,000	50,000,000	
Total FRBC21 SPOT								1,103,000,000,000.00	100,000,000	50,000,000	
Total For FRBC21								1,103,000,000,000.00	100,000,000	50,000,000	
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.71149			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			2.12000	138.81871	2.12000	139.70619			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			2.51000	122.67306	2.51000	280.34467			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			2.39000	111.05746	2.39000	118.01536			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			3.07000	95.47075	3.07000	158.97433			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			3.12000	105.71912	3.12000	204.57409			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			3.59000	92.12452	3.59000	91.65770			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.35000	72.10083	7.35000	71.57493			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.31300	46.82139	9.31300	45.93899			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.56000	45.43939	9.56000	44.53212			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	55.87162	100.00000	55.73627			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	21.67958	100.00000	21.61115			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.42281			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	100.82530			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.72720			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	100.78910			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.78759				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.75514				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.84414				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77627				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.81912				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.98685				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.96056				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC139 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	41.51648	100.09221	41.41582				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.71352				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	101.58968				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	100.77389				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond			5.76400	93.96067	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.78147				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	100.72185				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	100.74224				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	100.94185				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.73091			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	70.84167	13.22500	70.81663			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	100.69477			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	100.67539			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	100.96853			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	100.70217			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			3.62000	103.53520	3.62000	107.07792			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.72891			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	100.72891			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.34316			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	100.51680			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	98.49770			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	100.69176				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	100.67762				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17(On 06/08/2023 Spot Bond				100.00000	0.00000	102.01591				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	100.77859				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	71.10368				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	102.22049				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	100.88059				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.90350				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	100.72149				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	100.72149				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19(On 02/04/2017 Spot Bond				100.00000	0.00000	100.35631				0.00	300,000,000	150,000,000
Total FRC191 SPOT										0.00	300,000,000	150,000,000
Total For FRC191										0.00	300,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.37337			0.00	360,000,000	180,000,000
Total FRC192 SPOT									0.00	360,000,000	180,000,000
Total For FRC192									0.00	360,000,000	180,000,000
FRC19: On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.75711			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.02391			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.02391			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.78307			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.79514	8.75000	101.77067			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.70960			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.24855	100.00000	11.22130			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.40472	100.00000	10.37951			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.12073				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	13.46664	100.00000	13.43402				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	98.33521				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	47.30147	100.00000	47.18562				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	101.73298				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	10.65764	100.00000	10.63183				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	33.19497	100.00000	33.11277				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	101.73294				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	33.16655	100.00000	33.08443				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	101.72907				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	101.64968				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	101.84351				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	101.74106				0.00	0	0
Total FRC220 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.93000	133.88968	2.93000	133.84478				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.57232				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.55351				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.55351				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.39294				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	100.87847				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	100.74329				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.57183				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.75488				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	100.49364				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.09147				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.79000	127.97352	3.79000	127.92761				0.00	0	0
Total FRC233 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	101.05831				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	102.89412				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	100.29085				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	100.24506				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	3.56000	100.00000	3.51844				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	3.56000	100.00000	3.51844				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond			100.00000	2.38325	100.00000	2.37573				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	3.56000	100.00000	3.51844				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		100.00000	100.00000				0.00	0	0
Total FRC249 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC249									0.00	0	0
FRC251 On 19/10/2020 Spot Bond			100.00000		100.00000	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	101.00177			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.98182			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			3.46000	113.83911	3.46000	130.16196			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	100.78445			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.51000	106.12290	3.51000	129.82057			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			3.49000	104.17315	3.49000	129.95700			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			2.20000	101.57925	2.20000	135.65583			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			2.27000	102.35605	2.27000	148.69504			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	102.21045			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	100.69692			0.00	0	0
Total FRC83 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.77997				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	100.89146				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	100.86286				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	100.73856				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	100.73782				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	102.43213				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	16.10540	100.00000	16.06638				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	39.94045	100.00000	39.84369				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	61.20656	100.00000	61.05499				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	12.87488	100.00000	12.84335				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.84914				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.96980				0.00	0	0
Total FRJ18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.18764				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.12788				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.25889				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	101.80266				0.00	160,000,000	130,000,000
Total FRJ25 SPOT										0.00	160,000,000	130,000,000
Total For FRJ25										0.00	160,000,000	130,000,000
FRS100 On 15/01/2024 Spot Bond			2.02800	85.61149	2.02800	113.81838				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			2.42000	109.20343	2.42000	118.33331				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	99.95626				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	99.91557	10.38000	99.88746				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	99.91557	10.38000	99.88746				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			2.56000	106.47611	2.56000	115.56161				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			2.56000	220.35402	2.56000	220.28235				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			2.53000	116.18668	2.53000	116.14895				0.00	0	0
Total FRS110 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.59000	219.47570	2.59000	219.40414				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	102.33392				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.87500	113.59732	2.87500	113.55936				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.72500	112.43115	2.72500	112.39405				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	65.09000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.72500	112.43115	2.72500	112.39405				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.71000	119.67401	2.71000	215.93384				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.76000	117.97757	2.76000	214.50773				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.40500	103.22955	2.40500	103.19638				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.79000	168.68856	2.79000	213.65760				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.00000	93.81447	3.00000	107.34333				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.11000	100.61413	3.11000	158.33173				0.00	0	0
Total FRS126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.45000	87.02398	3.45000	99.65689				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.10000	100.74297	3.10000	158.49209				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2016 Spot Bond			100.00000	79.42683	100.00000	79.26101				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.16000	157.58645	3.16000	157.53266				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.30000	197.95862	3.30000	199.82003				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	79.85851				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.38000	87.72734	3.38000	100.80757				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.35000	88.10709	3.35000	101.30567				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.16000	90.78257	3.16000	104.53065				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.97000	160.64799	2.97000	160.59399				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.07000	205.98919	3.07000	205.91938				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	101.45815				0.00	0	0
Total FRS139 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS139										0.00	0	0
FRS14 On 19/09/2016 Spot Bond				100.00000	0.00000	100.69307				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	104.11637				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			3.10000	158.54596	3.10000	158.49209				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			3.10000	158.54596	3.10000	158.49209				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
FRS14 On 31/03/2028 Spot Bond			3.39000	93.51972	3.39000	153.91625				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14 On 31/01/2025 Spot Bond			3.17500	110.60500	3.17500	110.89777				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.27000	124.54070	2.27000	284.61463				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.16000	125.40811	2.16000	286.59779				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.88000	119.85936	2.88000	273.91180				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			2.59000	101.45604	2.59000	136.27016				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.89250				0.00	0	0
Total FRS49 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.12000	139.75001	2.12000	139.70619				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.29451				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.80244				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			2.40000	115.70623	2.40000	115.66908				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	42.93720	104.97509	42.82975				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	45.65266	101.07593	45.54100				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	40.06863	100.44759	39.97117				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	44.12069	100.76967	44.01308				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.08000	125.46848	2.08000	125.42930				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.33500	97.79258	2.33500	118.53294			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.19606			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			2.36500	97.55948	2.36500	118.25030			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.29691			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			2.36000	123.83636	2.36000	283.00430			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.66514			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.19093			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			7.80500	100.80961	7.80500	100.78872			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			8.62000	100.66211	8.62000	100.63903			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.85000	103.11118	8.85000	103.08680			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.42000	102.62115	9.42000	102.59521		4,039,296,000,000.00	428,800,000	214,400,000	
Total FRX19 SPOT								4,039,296,000,000.00	428,800,000	214,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX19										4,039,296,000,000.00	428,800,000	214,400,000
FRX20 On 01/10/2020 Spot Bond			9.70000	97.07730	9.70000	97.05218				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.41000	88.25547	10.41000	88.23127				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.50000	105.24674	10.50000	105.21732				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.88000	91.99073	10.88000	91.96410				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			10.93000	93.80604	10.93000	93.77861				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.98500	90.75938	10.98500	90.73272				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.07500	73.58341	11.07500	73.56174				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.63268				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.64024				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.65911				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	100.68934				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.71201				0.00	0	0
Total FS1C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.81008			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.23474			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.13096			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.27660			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.32310			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.36184			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.53221			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	4.08278	100.00000	4.07267			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	0.68498	100.00000	0.68328			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3C1U										0.00	0	0
FS3D11 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
FS4A11 On 20/03/2018 Spot Bond			100.00000	22.60916	100.00000	22.55439				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A21 On 20/03/2020 Spot Bond			100.00000	3.79319	100.00000	3.78400				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A31 On 20/03/2022 Spot Bond			100.00000	0.63639	100.00000	0.63485				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A41 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
FS4A51 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
FS4B11 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
FS4C11 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
FS4D11 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
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.09748				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.20000	99.57951	10.20000	99.55244				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.08332				0.00	0	0
Total GH31A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.21136			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.22592			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.32041			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.43655			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.50904			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
GPT36 On 26/05/2016 Spot Bond				100.00000	0.00000	101.40434			0.00	0	0
Total GPT36 SPOT									0.00	0	0
Total For GPT36									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.97212	100.00000	11.94312			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	29.79681	100.00000	29.72462			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	17.38667	100.00000	17.34455			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	11.40225	100.00000	11.37402			0.00	0	0
Total GRB04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB04U										0.00	0	0
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	101.83674				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.90417				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.98788				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	102.10414				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
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.48159				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.09175				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	100.88778				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.37509				0.00	300,000,000	150,000,000
Total GRT07 SPOT										0.00	300,000,000	150,000,000
Total For GRT07										0.00	300,000,000	150,000,000
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.62055				0.00	0	0
Total GRT08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.09000				0.00	140,000,000	70,000,000
Total GRT09 SPOT										0.00	140,000,000	70,000,000
Total For GRT09										0.00	140,000,000	70,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.08271				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	101.64452				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	99.76262				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	12.54135	100.00000	12.51029				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	100.81836				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.77770				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	101.64117				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC27 On 09/05/2016 Spot Bond				100.00000	0.00000	101.51710				0.00	0	0
Total HILC27 SPOT										0.00	0	0
Total For HILC27										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	101.65233				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	101.59025				0.00	0	0
Total HILC29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILC29										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	100.11404				0.00	0	2,600,000,000
Total HILC30 SPOT										0.00	0	2,600,000,000
Total For HILC30										0.00	0	2,600,000,000
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	8.65419	100.00000	8.63300				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.65419	100.00000	8.63300				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	9.18048	100.00000	9.15800				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	9.18048	100.00000	9.15800				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	9.85714	100.00000	9.83300				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	9.85714	100.00000	9.83300				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.68417	100.00000	10.65800				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.91262			0.00	600,000,000	300,000,000
Total HPF04 SPOT									0.00	600,000,000	300,000,000
Total For HPF04									0.00	600,000,000	300,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300			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			9.99000	101.60700	9.99000	101.57979		5,994,000,000,000.00		600,000,000	300,000,000
Total HPF05 SPOT								5,994,000,000,000.00		600,000,000	300,000,000
Total For HPF05								5,994,000,000,000.00		600,000,000	300,000,000
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.51673			0.00	0	0
Total HPF06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.43161			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	19.94802	100.00000	19.88507		000,000,000,000,000.00	20,000,000,000	8,000,000,000	
Total HPF08 SPOT								10,000,000,000,000.00	20,000,000,000	8,000,000,000	
Total For HPF08								10,000,000,000,000.00	20,000,000,000	8,000,000,000	
HPF09 On 15/04/2019 Spot Bond			100.00000	18.95774	100.00000	18.89586		0.00	0	15,000,000,000	
Total HPF09 SPOT								0.00	0	15,000,000,000	
Total For HPF09								0.00	0	15,000,000,000	
HWAY2 On 31/07/2020 Spot Bond			9.24000	103.88562	9.24000	103.85984		801,108,000,000.00	86,700,000	978,900,000	
Total HWAY20 SPOT								801,108,000,000.00	86,700,000	978,900,000	
Total For HWAY20								801,108,000,000.00	86,700,000	978,900,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	14.45781	100.00000	14.42563		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	
Total For HWAY20/R207								0.00	0	0	
HWAY2 On 07/12/2023 Spot Bond			2.15000	125.48732	2.15000	286.77889		0.00	0	12,700,000,000	
Total HWAY23 SPOT								0.00	0	12,700,000,000	
Total For HWAY23								0.00	0	12,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.02000	129.46314	2.02000	295.86595		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			2.39000	100.12537	2.39000	100.09335		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			10.59000	91.26871	10.59000	91.24283		0.00	0	8,670,000,000	
Total HWAY34 SPOT								0.00	0	8,670,000,000	
Total For HWAY34								0.00	0	8,670,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.05467	100.00000	11.03006		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			10.62000	90.85786	10.62000	90.83203		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	11.05465	100.00000	11.03005		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY35/R209									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	83.82688	100.00000	83.63636			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	83.25106	100.00000	83.06398			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	59.41234	100.00000	59.26521			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300			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			1.68500	124.88398	1.72500	124.44710		66,068,850,000,000.00	39,210,000,000	90,523,300,000	
Total I2025 SPOT								66,068,850,000,000.00	39,210,000,000	90,523,300,000	
Total For I2025								66,068,850,000,000.00	39,210,000,000	90,523,300,000	
I2033 On 28/02/2033 Spot Bond			1.76000	105.36174	1.76000	105.32983		17,953,408,000,000.00	10,200,800,000	50,407,000,000	
Total I2033 SPOT								17,953,408,000,000.00	10,200,800,000	50,407,000,000	
Total For I2033								17,953,408,000,000.00	10,200,800,000	50,407,000,000	
I2038 On 31/01/2038 Spot Bond			1.78000	132.09680	1.80000	131.60013		24,207,068,704,000.00	13,599,476,800	184,522,911,300	
Total I2038 SPOT								24,207,068,704,000.00	13,599,476,800	184,522,911,300	
Total For I2038								24,207,068,704,000.00	13,599,476,800	184,522,911,300	
I2046 On 31/03/2046 Spot Bond			1.82000	132.31115	1.82000	132.27079		50,781,640,000,000.00	27,902,000,000	99,603,000,000	
Total I2046 SPOT								50,781,640,000,000.00	27,902,000,000	99,603,000,000	
Total For I2046								50,781,640,000,000.00	27,902,000,000	99,603,000,000	
I2050 On 31/12/2050 Spot Bond			1.82000	143.17834	1.84000	142.44951		107,552,482,310,000.00	59,094,770,500	68,404,700,000	
Total I2050 SPOT								107,552,482,310,000.00	59,094,770,500	68,404,700,000	
Total For I2050								107,552,482,310,000.00	59,094,770,500	68,404,700,000	
IBL22 On 15/03/2018 Spot Bond			8.86000	102.89927	8.86000	102.87503		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			8.71500	101.23443	8.71500	101.21093		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	
IBL33 On 03/11/2016 Spot Bond			100.00000		0.00000	101.74412		0.00	0	0	
Total IBL33 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.74000	99.89060	1.74000	136.13669			17,347,626,000,000.00	9,969,900,000	3,323,300,000
Total IBL34 SPOT									17,347,626,000,000.00	9,969,900,000	3,323,300,000
Total For IBL34									17,347,626,000,000.00	9,969,900,000	3,323,300,000
IBL36 On 31/01/2022 Spot Bond			2.19000	103.62747	2.19000	139.18821			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	100.65435			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			8.98000	100.04553	8.98000	100.02152			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.11997			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	107.84100	10.00000	107.81300			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			9.66000	98.79800	9.66000	98.77255			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			10.05000	93.34366	10.05000	93.31852			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.16000	97.15953	9.16000	97.13575			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			10.04000	98.71285	10.04000	98.68629			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.67329			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.02325			0.00	0	0
Total IBL53 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.04500	101.34653	8.04500	101.32470				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.44000	99.08699	9.44000	99.06189				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.89660				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.37595				0.00	300,000,000	150,000,000
Total IBL57 SPOT										0.00	300,000,000	150,000,000
Total For IBL57										0.00	300,000,000	150,000,000
IBL58 On 13/02/2017 Spot Bond			8.63000	101.46245	8.63000	101.43889				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.40000	101.10790	9.40000	101.08239				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.48000	100.56357	10.48000	100.53536				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	100.43356				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	99.87267				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.54237				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	100.69881				0.00	0	20,000,000
Total IBL64 SPOT										0.00	0	20,000,000
Total For IBL64										0.00	0	20,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.84903				0.00	0	0
Total IBL65 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.80393				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			2.92000	133.96031	2.92000	133.91539				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	100.49361				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	22.31252	100.00000	22.25788				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.36689				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.40768				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				101.09388	0.00000	101.22743				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.26409				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.53000	101.72055	10.53000	101.69188				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			9.23000	104.12421	9.23000	104.09839				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	19.88687	100.00000	19.83762				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	12.25197	100.00000	12.22162				0.00	0	0
Total IBL81U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	101.88220				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	100.67660				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01926	100.00000	0.01922				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	99.96174				0.00	100,000,000	100,000,000
Total IDCG01 SPOT										0.00	100,000,000	100,000,000
Total For IDCG01										0.00	100,000,000	100,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.62317				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			10.08000	93.77679	10.08000	93.75159				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	101.33969				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	100.81267				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			10.80000	96.97708	10.80000	96.94906				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.48925				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.62500	102.51114	11.62500	102.44557				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	101.09130	5.00000	101.07759				0.00	0	0
Total IDCP03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.01350	5.00000	100.00000				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.39900	4.00000	100.38819				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	100.03247	4.00000	100.02165				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	85.73628	100.00000	85.54009				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	85.68815	100.00000	85.49207				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	85.68815	100.00000	85.49207				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.20000	100.30642	9.20000	100.28178				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.97883	100.00000	7.95951				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	40.46087	100.00000	40.36178				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	31.59810	100.00000	31.51985				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	2.86428	100.00000	2.85886				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.27563	100.00000	9.25291				0.00	0	0
Total IN277U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	12.11702	100.00000	12.08701				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	12.66874	100.00000	12.63772				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	10.57803	100.00000	10.55462				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	57.60063	100.00000	57.45955				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	10.74495	100.00000	10.71892				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	18.03879	100.00000	17.99510				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	87.70120	100.00000	87.49819				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	88.24474	100.00000	88.04553				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	45.38560	100.00000	45.28782				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	45.38560	100.00000	45.28782				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	62.28700	100.00000	62.13611				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	12.15285	100.00000	12.12275				0.00	0	0
Total IN327U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	11.95542	100.00000	11.92333				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN620U On 09/05/2016 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total IN620U SPOT										0.00	0	0
Total For IN620U										0.00	0	0
IN672U On 09/05/2016 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total IN672U SPOT										0.00	0	0
Total For IN672U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA618 On 03/05/2016 Spot Bond			7.65000	99.72827	7.65000	99.60336				0.00	0	0
Total INA618 SPOT										0.00	0	0
Total For INA618										0.00	0	0
INA619 On 10/05/2016 Spot Bond			7.65000	99.58257	7.65000	99.45802				0.00	0	0
Total INA619 SPOT										0.00	0	0
Total For INA619										0.00	0	0
INA620 On 17/05/2016 Spot Bond			7.75000	99.42998	7.75000	99.30419				0.00	0	0
Total INA620 SPOT										0.00	0	0
Total For INA620										0.00	0	0
INA621 On 24/05/2016 Spot Bond			7.75000	99.28326	7.75000	99.15784				0.00	0	0
Total INA621 SPOT										0.00	0	0
Total For INA621										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	101.40151				0.00	0	0
Total INF547 SPOT										0.00	0	0
Total For INF547										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.75542				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	100.74307				0.00	0	0
Total ING138 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.29755	6.50000	100.28002				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.76884				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526				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	107.84100	10.00000	107.81300				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	100.72093				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	102.67073				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	107.01918				0.00	890,000,000	890,000,000
Total INGR06 SPOT										0.00	890,000,000	890,000,000
Total For INGR06										0.00	890,000,000	890,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.05192				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	99.97113				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	102.10186				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.55000	103.15196	12.55000	103.11748				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IP277U On 06/06/2016 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
Total IP277U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IP277U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300				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	100.14592				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			8.54500	100.40009	8.54500	100.37714				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.42468				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.43346				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	100.43934				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	100.08825				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	100.08996				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.07540				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.74669				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	100.76897				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	100.78233				0.00	0	0
Total IPF16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.68020			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	100.68775			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	100.69529			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC09 On 29/04/2016 Spot Bond				100.00000	0.00000	101.64508			0.00	0	0
Total IPFC09 SPOT									0.00	0	0
Total For IPFC09									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.45000	99.71976	10.45000	99.69186			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.26000	101.28438	9.26000	101.25947		20,372,000,000,000.00	2,200,000,000	1,100,000,000	
Total IPL6 SPOT								20,372,000,000,000.00	2,200,000,000	1,100,000,000	
Total For IPL6								20,372,000,000,000.00	2,200,000,000	1,100,000,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.33172			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.47826			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.05710			0.00	400,000,000	200,000,000
Total IPL9 SPOT									0.00	400,000,000	200,000,000
Total For IPL9									0.00	400,000,000	200,000,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.61652			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.12896			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			2.97000	99.44130	2.97000	133.56270			0.00	0	0
Total IV017 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.66000	149.84545	3.66000	149.79229				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	100.39669				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	100.21202				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	99.88434				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	100.91582				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.82550				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			3.72500	105.31664	3.72500	106.19835				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			3.72500	105.22884	3.72500	106.19835				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.04065				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.42609				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	102.08338				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.25000	103.10255	12.25000	103.06888				0.00	0	0
Total IV034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.37585				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	13.62070	100.00000	13.58735				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			11.19000	104.13858	11.19000	110.95237				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	103.64497				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.76000	148.35038	3.76000	148.29735				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV619U On 06/05/2016 Spot Bond			100.00000	95.80052	100.00000	95.54974				0.00	0	0
Total IV619U SPOT										0.00	0	0
Total For IV619U										0.00	0	0
IVA618 On 05/05/2016 Spot Bond			7.65000	99.68660	7.65000	99.56179				0.00	0	0
Total IVA618 SPOT										0.00	0	0
Total For IVA618										0.00	0	0
IVA619 On 12/05/2016 Spot Bond			7.65000	99.54102	7.65000	99.41657				0.00	0	0
Total IVA619 SPOT										0.00	0	0
Total For IVA619										0.00	0	0
IVA621 On 26/05/2016 Spot Bond			7.75000	99.24141	7.75000	99.11610				0.00	0	0
Total IVA621 SPOT										0.00	0	0
Total For IVA621										0.00	0	0
IVA625 On 23/06/2016 Spot Bond			7.75000	98.65931	7.75000	98.53547				0.00	0	0
Total IVA625 SPOT										0.00	0	0
Total For IVA625										0.00	0	0
IVA627 On 07/07/2016 Spot Bond			7.75000	98.37082	7.75000	98.24769				0.00	0	0
Total IVA627 SPOT										0.00	0	0
Total For IVA627										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.23020				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.39068				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.13987				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	99.93895				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.17002				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.17190				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.16344				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.17550				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.89340				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.68187				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.44300				0.00	0	0
Total IVC024 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC024										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.36681				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	99.86705				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.64024				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.48294				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	100.49369				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	91.09336				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			10.00000	100.47230	10.00000	100.44536				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	18.04016	100.00000	18.00000				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	13.48040	100.00000	13.44738				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			10.12000	99.12361	10.12000	99.09673				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.92642				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	100.49779				0.00	0	0
Total IVC046 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.74440				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.37524				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	101.11897				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.85172				0.00	0	10,000,000
Total IVC051 SPOT										0.00	0	10,000,000
Total For IVC051										0.00	0	10,000,000
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.66716				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	100.53223				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	101.83802				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.36630				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	100.91200				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	101.88608				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	100.45378				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	101.50405				0.00	0	0
Total IVC062 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	101.81035				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	100.83065				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	100.96406				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	100.75568				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	101.76152				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	99.97550				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC071 On 26/05/2016 Spot Bond				100.00000	0.00000	101.12418				0.00	0	0
Total IVC071 SPOT										0.00	0	0
Total For IVC071										0.00	0	0
IVC072 On 26/05/2016 Spot Bond				100.00000	0.00000	101.12563				0.00	0	0
Total IVC072 SPOT										0.00	0	0
Total For IVC072										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.01770	100.00000	2.01388				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	30.11620	100.00000	30.04325				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	22.51168	100.00000	22.45715				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	102.18420				0.00	0	0
Total JAS01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.95092				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	100.87100				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.02157				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	15.22702	100.00000	15.18406				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	101.19382				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	102.19470				0.00	200,000,000	100,000,000
Total KSB008 SPOT										0.00	200,000,000	100,000,000
Total For KSB008										0.00	200,000,000	100,000,000
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	102.19170				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.35000	128.54348	9.35000	128.51121				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	100.57316				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.85335				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.03251				0.00	0	0
Total LBK06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.68548			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	101.97068			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.62000	100.85366	10.62000	100.82499			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.44298	9.71000	101.41656			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	100.74464			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	29.60612	100.00000	29.53362			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.82849			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			9.52000	99.15255	9.52000	99.12722		5,712,000,000,000.00	600,000,000	3,560,000,000	
Total LGL02 SPOT								5,712,000,000,000.00	600,000,000	3,560,000,000	
Total For LGL02								5,712,000,000,000.00	600,000,000	3,560,000,000	
LGL03 On 03/04/2018 Spot Bond			9.76000	96.65768	9.76000	96.63250		3,904,000,000,000.00	400,000,000	200,000,000	
Total LGL03 SPOT								3,904,000,000,000.00	400,000,000	200,000,000	
Total For LGL03								3,904,000,000,000.00	400,000,000	200,000,000	
LGL04 On 14/08/2020 Spot Bond			10.67000	96.53269	10.67000	96.50513		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	100.91561		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.25517		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL03										0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	100.96386				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.17410				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			13.73000	104.71287	13.73000	104.66714				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.62000	105.11940	14.62000	105.07063				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.71794				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.33857				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.41603				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.50894				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	101.44449				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	100.65228				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 18/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ080 SPOT										0.00	0	0
Total For MAQ080										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	101.58244				0.00	0	0
Total MAQ081 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ081										0.00	0	0
MAQ08 On 28/07/2016 Spot Bond			100.00000	78.66379	100.00000	78.49462				0.00	0	0
Total MAQ082 SPOT										0.00	0	0
Total For MAQ082										0.00	0	0
MAQ08 On 20/01/2017 Spot Bond			100.00000	59.31938	100.00000	100.00000				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.00658				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	101.01306				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	100.35491				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	100.40092				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.56560				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	100.72012				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	100.94298				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.42892				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	99.92642				0.00	112,000,000	28,000,000
Total MBF039 SPOT										0.00	112,000,000	28,000,000
Total For MBF039										0.00	112,000,000	28,000,000
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	101.52765				0.00	0	0
Total MBF041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	101.55869				0.00	0	20,000,000
Total MBF042 SPOT										0.00	0	20,000,000
Total For MBF042										0.00	0	20,000,000
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.14106				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	101.36230				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	100.96731				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04: On 13/03/2017 Spot Bond				100.00000	0.00000	100.75170				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	100.81337				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.43361				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	97.15152	2.30000	105.80724				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	100.33962				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	100.54219				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	38.37638	100.00000	38.28240				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	31.20098	100.00000	31.12456				0.00	0	0
Total MBP30U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	31.26673	100.00000	31.19016			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	31.77578	100.00000	31.69708			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	59.85590	100.00000	59.70768			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	99.78015			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.63000	98.58228	9.63000	98.55696			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.68000	98.14974	9.68000	98.12439		1,972,784,000,000.00		203,800,000	101,900,000
Total MBSA02 SPOT								1,972,784,000,000.00		203,800,000	101,900,000
Total For MBSA02								1,972,784,000,000.00		203,800,000	101,900,000
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.30885			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.22163			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.31876			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			8.79500	100.23728	8.79500	100.21408			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			9.65000	101.96932	9.65000	101.94292			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.37500	101.34092	10.37500	101.31277			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.65534				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.42000	100.40265	10.42000	100.34469				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.72000	102.42667	9.72000	102.40011				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	100.74322				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.25000	99.77660	10.25000	100.18408				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	100.56523				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			12.00000	97.33951	12.00000	98.17822				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.51000	101.22151	11.51000	99.10175				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	56.55332	100.00000	56.41632				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			9.42000	102.30922	9.42000	102.28350				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			9.41000	103.51710	9.41000	103.49094				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	72.29567	100.00000	72.15849				0.00	0	0
Total MTN05U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MTN05U									0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	57.66486	100.00000	57.55545			2,825,562,000,000.00	28,255,620	28,255,620
Total MTN06U SPOT									2,825,562,000,000.00	28,255,620	28,255,620
Total For MTN06U									2,825,562,000,000.00	28,255,620	28,255,620
MTN07 On 22/03/2017 Spot Bond			100.00000	59.39857	100.00000	59.25468			0.00	0	0
Total MTN07U SPOT									0.00	0	0
Total For MTN07U									0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	8.69749	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	8.97273	100.89771	8.95033			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	9.07868	100.61875	9.05607			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
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N5A16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.66669			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.67425			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	100.75655			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	95.65474			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.49292	100.00000	11.46508			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.30024	100.00000	12.27044			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.68000	92.22524	10.68000	92.19888			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.23000	100.81280	10.23000	100.78532			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10A On 25/07/2016 Spot Bond			8.42000	101.21355	8.42000	101.19071			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.86000	100.09806	9.86000	100.07159		9,860,000,000,000.00	1,000,000,000	1,000,000,000	
Total NBK11A SPOT								9,860,000,000,000.00	1,000,000,000	1,000,000,000	
Total For NBK11A								9,860,000,000,000.00	1,000,000,000	1,000,000,000	
NBK12A On 19/03/2021 Spot Bond			9.70000	99.57225	9.70000	99.54662		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK13A On 19/03/2024 Spot Bond			10.18000	98.42320	10.18000	98.39664		916,200,000,000.00	90,000,000	90,000,000	
Total NBK13A SPOT								916,200,000,000.00	90,000,000	90,000,000	

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 NBK13A										916,200,000,000.00	90,000,000	90,000,000
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.72672				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14I On 26/06/2021 Spot Bond			10.06000	99.87564	10.06000	99.86589				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15I On 11/02/2022 Spot Bond			10.30000	95.15905	10.30000	95.13280				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.77368				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.96000	93.28087	10.96000	93.25353				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.70087				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I On 22/04/2026 Spot Bond			11.13000	92.93212	11.13000	92.90462				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.09012				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 01/06/2020 Spot Bond			10.05000	100.93741	10.05000	100.91037				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	100.47641				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 01/06/2022 Spot Bond			10.45000	100.09859	10.45000	100.07073				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	100.19072				0.00	4,340,000,000	2,170,000,000
Total NBK19B SPOT										0.00	4,340,000,000	2,170,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK19B									0.00	4,340,000,000	2,170,000,000
NBK20, On 01/06/2026 Spot Bond			11.20000	98.95694	11.20000	98.92749			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	100.47693			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			11.40000	97.77694	11.40000	97.74715			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.41153			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			9.60000	106.47094	9.60000	106.44352		1,920,000,000,000.00		200,000,000	100,000,000
Total NBK22A SPOT								1,920,000,000,000.00		200,000,000	100,000,000
Total For NBK22A								1,920,000,000,000.00		200,000,000	100,000,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.38039			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			11.05000	102.34754	11.05000	102.31730		2,210,000,000,000.00		200,000,000	100,000,000
Total NBK23A SPOT								2,210,000,000,000.00		200,000,000	100,000,000
Total For NBK23A								2,210,000,000,000.00		200,000,000	100,000,000
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.54161			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			11.30000	102.25047	11.30000	102.21960			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.58385			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			10.42000	102.94754	10.42000	102.91866			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.64181			0.00	0	0
Total NBK25B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	99.92701			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.07694			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.39131			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.39867			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.45665			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.46914			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.21102			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.56000	106.46570	9.56000	106.43868			0.00	0	727,000,000
Total NBK3A SPOT									0.00	0	727,000,000
Total For NBK3A									0.00	0	727,000,000
NBK4 On 28/10/2024 Spot Bond			11.52500	39.47304	11.52500	39.46128			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	99.99976			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	99.27390			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.54412			0.00	0	0
Total NCLN74 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.67990				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.60691				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.61167				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.80682				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	100.69176				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			10.69500	100.69485	10.69500	100.66634				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	100.68804				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			10.73000	99.60576	10.73000	99.57747				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	100.69176				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	100.63070				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	100.65013				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	100.69771				0.00	0	0
Total NCLN90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.70514				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.11166				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	100.19283				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	100.68953				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	100.26519				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	102.18562				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	100.16333				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.86000	98.39558	10.86000	99.38917				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	97.92250				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.12768				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	100.02605				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	100.52617				0.00	0	0
Total NED19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.97000	100.07384	11.97000	101.14649				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.27116				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	118.84461	9.44500	118.81447				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
NHM00 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.17000	177.86332	2.17000	177.80737				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			2.58500	101.97821	2.58500	116.20060				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	194.09990	3.45000	194.03817				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			2.97500	112.70222	2.97500	112.66428				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			3.25000	155.45042	3.25000	146.22628				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.16000	157.40427	3.16000	157.53266				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.47000	101.79492	9.47000	101.76904				0.00	0	0
Total NMP20N SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	59.78315	100.00000	59.66349				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			10.10000	102.78461	10.10000	102.75614				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.34110				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.21247				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.25127				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.22802				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.29623				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.30000	102.81216	10.30000	102.78311				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.27453				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.25903				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.36276				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.50000	102.83972	10.50000	102.81011				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.29003				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.29779				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.42935				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.58411				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.48978				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.32103				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.45000	111.07772	9.45000	111.04970				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			10.18000	109.37112	10.18000	115.44794				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.06500	180.54662	2.06500	180.49034				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.60000	108.97447	11.60000	108.94090				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.54576				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	100.78592				0.00	2,600,000,000	1,300,000,000
Total NTC16 SPOT										0.00	2,600,000,000	1,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC16										0.00	2,600,000,000	1,300,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.03407				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.02571				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	99.78669				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	101.31047				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.59195				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	19.38052	100.00000	19.33254				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.62056				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.62000	99.66842	10.62000	99.64009				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	100.89493				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			10.78000	95.08000	10.78000	97.61467				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.36000	96.48548	11.36000	96.45651				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			11.95000	94.25987	11.95000	95.53264				0.00	0	880,000,000
Total OML07 SPOT										0.00	0	880,000,000

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 OML07										0.00	0	880,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.85491				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.35000	99.06326	11.35000	99.03355				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			11.85000	98.32558	11.85000	98.29482				0.00	0	940,000,000
Total OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	97.29730	100.00000	97.03504				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	99.43987				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.07251				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	101.61305				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	101.00984				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	100.90087				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	100.96080				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PPC00; On 31/12/2018 Spot Bond				100.00000	0.00000	100.09957				0.00	550,000,000	1,100,000,000
Total PPC002 SPOT										0.00	550,000,000	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC002									0.00	550,000,000	1,100,000,000
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	101.59863			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			10.35000	100.06593	10.35000	101.01754			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.79030			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.81072			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.85608			0.00	400,000,000	200,000,000
Total PRE1B1 SPOT									0.00	400,000,000	200,000,000
Total For PRE1B1									0.00	400,000,000	200,000,000
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	102.05112			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	102.09647			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.93338			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.77000	43.60755	8.77000	43.59732			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			7.39500	103.64227	7.39500	103.62188		1,116,645,000,000.00		151,000,000	161,511,000,000
Total R159 SPOT								1,116,645,000,000.00		151,000,000	161,511,000,000
Total For R159								1,116,645,000,000.00		151,000,000	161,511,000,000
R159P On 15/09/2016 Spot Bond			7.22500	97.15379	7.22500	97.13511			0.00	0	0
Total R159P SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.01000	113.52450	8.95000	113.93201		796,403,219,805,000.00	1,420,244,530,500	1,482,973,599,000	
Total R186 SPOT								16,403,219,805,000.00	420,244,530,500	482,973,599,000	
Total For R186								16,403,219,805,000.00	420,244,530,500	482,973,599,000	
R187P On 21/12/2026 Spot Bond			8.69000	40.34942	8.69000	40.34005		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			8.61000	37.39214	8.61000	37.38353		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			1.66000	295.91277	1.66000	295.82379		10,863,704,000,000.00	6,544,400,000	31,329,300,000	
Total R197 SPOT								10,863,704,000,000.00	6,544,400,000	31,329,300,000	
Total For R197								10,863,704,000,000.00	6,544,400,000	31,329,300,000	
R202 On 07/12/2033 Spot Bond			1.77000	245.10144	1.76000	245.36120		129,787,671,360,000.00	73,326,368,000	259,375,505,600	
Total R202 SPOT								129,787,671,360,000.00	73,326,368,000	259,375,505,600	
Total For R202								129,787,671,360,000.00	73,326,368,000	259,375,505,600	
R2023 On 28/02/2023 Spot Bond			8.85000	95.50525	8.78000	95.82569		357,367,452,745,000.00	266,369,203,700	616,214,200,000	
Total R2023 SPOT								357,367,452,745,000.00	266,369,203,700	616,214,200,000	
Total For R2023								357,367,452,745,000.00	266,369,203,700	616,214,200,000	
R203 On 15/09/2017 Spot Bond			7.93500	101.20484	7.86000	101.28179		003,664,131,068,000.00	126,485,712,800	868,503,820,200	
Total R203 SPOT								13,664,131,068,000.00	126,485,712,800	368,503,820,200	
Total For R203								13,664,131,068,000.00	126,485,712,800	368,503,820,200	
R2030 On 31/01/2030 Spot Bond			9.34000	91.46689	9.34000	91.44396		657,353,645,196,000.00	391,579,619,400	878,459,381,000	
Total R2030 SPOT								17,353,645,196,000.00	391,579,619,400	378,459,381,000	
Total For R2030								17,353,645,196,000.00	391,579,619,400	378,459,381,000	
R2032 On 31/03/2032 Spot Bond			9.47500	90.46731	9.47500	90.44444		733,393,100,052,500.00	288,484,759,900	451,626,299,900	
Total R2032 SPOT								13,393,100,052,500.00	288,484,759,900	451,626,299,900	
Total For R2032								13,393,100,052,500.00	288,484,759,900	451,626,299,900	
R2035 On 28/02/2035 Spot Bond			9.56000	95.29243	9.56000	95.26839		816,284,282,512,000.00	85,385,385,200	626,391,842,100	
Total R2035 SPOT								16,284,282,512,000.00	85,385,385,200	626,391,842,100	
Total For R2035								16,284,282,512,000.00	85,385,385,200	626,391,842,100	
R2037 On 31/01/2037 Spot Bond			9.62000	91.85348	9.62000	91.82978		364,773,928,634,000.00	245,818,495,700	640,702,900,000	
Total R2037 SPOT								14,773,928,634,000.00	245,818,495,700	640,702,900,000	
Total For R2037								14,773,928,634,000.00	245,818,495,700	640,702,900,000	
R204 On 21/12/2018 Spot Bond			8.30500	101.90951	8.23000	102.06291		964,334,792,108,000.00	718,161,925,600	781,226,558,300	
Total R204 SPOT								14,334,792,108,000.00	718,161,925,600	781,226,558,300	

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 R204									4,334,792,108,000.00	718,161,925,600	781,226,558,300
R2040 On 31/01/2040 Spot Bond			9.68500	95.62519	9.68500	95.60035			007,240,000,000,000.00	104,000,000,000	358,160,000,000
Total R2040 SPOT									17,240,000,000,000.00	104,000,000,000	358,160,000,000
Total For R2040									17,240,000,000,000.00	104,000,000,000	358,160,000,000
R2044 On 31/01/2044 Spot Bond			9.71500	92.67659	9.71500	92.65245			673,906,418,139,000.00	275,234,834,600	552,085,000,000
Total R2044 SPOT									3,906,418,139,000.00	275,234,834,600	552,085,000,000
Total For R2044									3,906,418,139,000.00	275,234,834,600	552,085,000,000
R2048 On 28/02/2048 Spot Bond			9.70500	91.84914	9.70500	91.82561			266,680,822,732,500.00	954,835,736,500	988,341,922,500
Total R2048 SPOT									6,680,822,732,500.00	954,835,736,500	988,341,922,500
Total For R2048									6,680,822,732,500.00	954,835,736,500	988,341,922,500
R207 On 15/01/2020 Spot Bond			8.49500	97.97775	8.42000	98.18618			307,026,171,645,500.00	507,007,200,900	125,123,644,300
Total R207 SPOT									17,026,171,645,500.00	507,007,200,900	125,123,644,300
Total For R207									17,026,171,645,500.00	507,007,200,900	125,123,644,300
R208 On 31/03/2021 Spot Bond			8.62000	92.95972	8.55000	93.20332			773,519,803,616,000.00	205,744,756,800	824,137,666,000
Total R208 SPOT									3,519,803,616,000.00	205,744,756,800	824,137,666,000
Total For R208									3,519,803,616,000.00	205,744,756,800	824,137,666,000
R209 On 31/03/2036 Spot Bond			9.56000	71.08694	9.50000	71.47866			719,622,783,316,000.00	389,081,881,100	237,890,304,600
Total R209 SPOT									19,622,783,316,000.00	389,081,881,100	237,890,304,600
Total For R209									19,622,783,316,000.00	389,081,881,100	237,890,304,600
R210 On 31/03/2028 Spot Bond			1.76000	181.82320	1.76000	181.76801			8,895,040,000,000.00	5,054,000,000	95,959,880,800
Total R210 SPOT									8,895,040,000,000.00	5,054,000,000	95,959,880,800
Total For R210									8,895,040,000,000.00	5,054,000,000	95,959,880,800
R211 On 31/01/2017 Spot Bond			0.35000	137.64345	0.34000	137.61761			16,038,365,000,000.00	45,823,900,000	130,794,900,000
Total R211 SPOT									16,038,365,000,000.00	45,823,900,000	130,794,900,000
Total For R211									16,038,365,000,000.00	45,823,900,000	130,794,900,000
R212 On 31/01/2022 Spot Bond			1.62000	143.51381	1.62000	143.47077			12,523,518,540,000.00	7,730,567,000	206,233,400,000
Total R212 SPOT									12,523,518,540,000.00	7,730,567,000	206,233,400,000
Total For R212									12,523,518,540,000.00	7,730,567,000	206,233,400,000
R213 On 28/02/2031 Spot Bond			9.43000	81.75190	9.37500	82.10688			169,769,777,052,000.00	124,047,696,400	408,978,655,800
Total R213 SPOT									9,769,777,052,000.00	124,047,696,400	408,978,655,800
Total For R213									9,769,777,052,000.00	124,047,696,400	408,978,655,800
R214 On 28/02/2041 Spot Bond			9.62500	71.56774	9.62500	71.54955			241,578,528,575,000.00	128,995,171,800	752,469,700,600
Total R214 SPOT									11,578,528,575,000.00	128,995,171,800	752,469,700,600
Total For R214									11,578,528,575,000.00	128,995,171,800	752,469,700,600
R230C On 15/09/2016 Spot Bond			7.22500	97.15379	7.22500	97.13511			0.00	0	0
Total R230C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R230C										0.00	0	0
R329C On 21/06/2016 Spot Bond			7.21500	98.78928	7.21500	98.76999				0.00	0	0
Total R329C SPOT										0.00	0	0
Total For R329C										0.00	0	0
R330C On 21/12/2016 Spot Bond			7.27500	95.32920	7.27500	95.31059				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			7.83500	91.40470	7.83500	91.38551				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			7.88500	87.88830	7.88500	87.86973				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			8.23500	83.93983	8.23500	83.92132				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			8.21500	80.66164	8.21500	80.64390				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			8.19500	77.52637	8.19500	77.50936				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			8.18500	74.50103	8.18500	74.48470				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			8.38000	71.01536	8.38000	70.99943				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			8.36000	68.22060	8.36000	68.20533				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			8.47000	65.12704	8.47000	65.11228				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			8.44000	62.58301	8.44000	62.56888				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			8.41000	60.15569	8.41000	60.14215				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			8.38000	57.83917	8.38000	57.82620				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			8.34000	55.66619	8.34000	55.65377				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			8.30000	53.59545	8.30000	53.58355				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			8.89000	49.13585	8.89000	49.12417				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			8.85000	47.20118	8.85000	47.19001				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			8.81000	45.36009	8.81000	45.34941				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			8.77000	43.60755	8.77000	43.59732				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			8.73000	41.93881	8.73000	41.92902				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			8.69000	40.34942	8.69000	40.34005				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			8.65000	38.83519	8.65000	38.82620				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			8.61000	37.39214	8.61000	37.38353				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 15/07/2016 Spot Bond				100.00000	0.00000	100.45162			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.71241			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.38930			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.02881			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	45.77765	100.00000	45.66429			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	40.56021	100.00000	40.46087			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	60.49003	100.00000	60.34349			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	60.96416	100.00000	60.81647			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	29.25337	100.00000	29.18172			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	42.22091	100.00000	42.10840			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.03189	100.00000	9.00811			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	29.15397	100.00000	29.07629			0.00	0	0
Total RDF03U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	21.13307	100.00000	21.07676				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	11.25316	100.00000	11.22318				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	100.89835				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.49750				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.21801				0.00	1,400,000,000	700,000,000
Total RDFB05 SPOT										0.00	1,400,000,000	700,000,000
Total For RDFB05										0.00	1,400,000,000	700,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.70680				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.15315				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	99.80606				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.30347				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.00000	0.00000	100.98791				0.00	0	0
Total RDFC27 SPOT										0.00	0	0
Total For RDFC27										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.00984				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	100.62666				0.00	0	0
Total RDFC30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC30										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.36763				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	99.97768				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.25151				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	101.06152				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	100.43229				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	30.38224	100.00000	30.30864				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	17.54934	100.00000	17.50683				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	12.32908	100.00000	12.29921				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	10.28078	100.00000	10.25587				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.05863				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.75786				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.04876				0.00	0	0
Total RES24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.12656				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.28830				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.01145				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	100.22104				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	89.64467				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	102.24215				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	102.20030				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.70129				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	85.55494				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	104.15595	12.35000	104.12166				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	18.49664	100.00000	18.45084				0.00	0	0
Total RP020 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.65304				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	15.22597	100.00000	15.18909				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	82.35294	100.00000	82.16704				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	16.51076	100.00000	16.49064				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	64.88116	100.00000	64.72050				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	107.04292				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	62.88014				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			10.45000	98.13955	10.45000	98.11224				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.33000	99.14511	10.33000	99.11783				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.72500	100.38740	10.72500	100.35875				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	102.11278				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.59500	105.64298	8.59500	105.61855				0.00	0	2,000,000,000
Total SBK12 SPOT										0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK12									0.00	0	2,000,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.77589			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			9.96000	103.26311	9.96000	103.23570		79,195,944,000,000.00	7,951,400,000	8,975,700,000	
Total SBK14 SPOT								79,195,944,000,000.00	7,951,400,000	8,975,700,000	
Total For SBK14								79,195,944,000,000.00	7,951,400,000	8,975,700,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.22133			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	100.33536			0.00	1,560,000,000	860,000,000
Total SBK16 SPOT									0.00	1,560,000,000	860,000,000
Total For SBK16									0.00	1,560,000,000	860,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.99771			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	97.72947			0.00	120,000,000	120,000,000
Total SBK18 SPOT									0.00	120,000,000	120,000,000
Total For SBK18									0.00	120,000,000	120,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	99.85258			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.54189			0.00	0	20,000,000
Total SBK20 SPOT									0.00	0	20,000,000
Total For SBK20									0.00	0	20,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.44728			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.58136			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.38000	101.10235	12.38000	101.06899			0.00	0	1,915,000,000
Total SBK23 SPOT									0.00	0	1,915,000,000

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 SBK23									0.00	0	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.37534			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.98000	97.45703	9.98000	97.43110		9,980,000,000,000.00	1,000,000,000	4,920,000,000	
Total SBK9 SPOT								9,980,000,000,000.00	1,000,000,000	4,920,000,000	
Total For SBK9								9,980,000,000,000.00	1,000,000,000	4,920,000,000	
SBN33 On 15/09/2017 Spot Bond			9.26000	99.49231	9.26000	99.46784		0.00	0	0	
Total SBN33 SPOT								0.00	0	0	
Total For SBN33								0.00	0	0	
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.14672		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	100.36839		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			8.71000	100.93775	8.71000	100.91437		0.00	0	0	
Total SBS13 SPOT								0.00	0	0	
Total For SBS13								0.00	0	0	
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	99.86441		0.00	0	0	
Total SBS15 SPOT								0.00	0	0	
Total For SBS15								0.00	0	0	
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.10587		0.00	0	0	
Total SBS16 SPOT								0.00	0	0	
Total For SBS16								0.00	0	0	
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.47613		0.00	0	0	
Total SBS18 SPOT								0.00	0	0	
Total For SBS18								0.00	0	0	
SBS19 On 23/06/2021 Spot Bond			10.29000	102.84780	10.29000	102.81961		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			10.85000	99.49036	10.85000	99.46147		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	101.59962		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.71804				0.00	299,200,000	74,800,000
Total SBS23 SPOT										0.00	299,200,000	74,800,000
Total For SBS23										0.00	299,200,000	74,800,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.86860				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			9.39000	102.22241	9.39000	102.19665				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS26l On 28/02/2017 Spot Bond			100.00000	49.90330	100.00000	49.79225				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			10.27000	100.90062	10.27000	100.87285				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	99.72483				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.50000	100.90745	9.50000	100.88186				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			10.86000	87.22182	10.86000	87.19648				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.85381				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			11.05000	95.45302	11.05000	95.42497				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	100.44582				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	100.65918				0.00	0	0
Total SBS33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.75000	97.31852	10.75000	97.29083				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.91380				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.78111				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			9.75000	96.27755	9.75000	96.25238				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			10.90000	91.95573	10.90000	91.92891				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.62500	89.15410	11.62500	89.12643				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.32000	96.51990	10.32000	96.49321				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.33978				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			10.42000	102.31920	10.42000	102.29065				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			11.03000	102.39261	11.03000	102.36242			441,200,000,000.00		40,000,000	40,000,000
Total SBS42 SPOT									441,200,000,000.00		40,000,000	40,000,000
Total For SBS42									441,200,000,000.00		40,000,000	40,000,000
SBS43 On 12/11/2027 Spot Bond			11.20000	102.30999	11.20000	102.27937				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.46036				0.00	0	0
Total SBS44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.50382				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			10.36000	103.26480	10.36000	103.23615				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.53691				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.74500	103.98889	7.74500	103.96718				0.00	0	0
Total SBS9 SPOT										0.00	0	0
Total For SBS9										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.96000	119.26126	2.96000	272.54439				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			1.31000	135.32968	1.31000	136.58874				0.00	0	10,200,000,000
Total SBSI12 SPOT										0.00	0	10,200,000,000
Total For SBSI12										0.00	0	10,200,000,000
SBSI14 On 07/12/2033 Spot Bond			3.31000	197.31254	3.31000	199.55993				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	42.54643	100.00000	42.44336				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.26990				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	55.87162	100.00000	55.73627				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				174.54049	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			1.61000	121.51800	1.61000	136.27310				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.29755	6.50000	100.28002				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.43836				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.59121				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.36000	102.00498	9.36000	101.97949				0.00	0	5,000,000,000
Total SHS05 SPOT										0.00	0	5,000,000,000
Total For SHS05										0.00	0	5,000,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.02481				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.63195				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	59.55983	100.00000	59.41234				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	107.84100	10.00000	107.81300				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.82821			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	100.75556			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	86.04305	100.00000	85.84750			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	62.63583	100.00000	62.48410			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			9.46000	102.00302	9.46000	101.97740			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.36588			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.51057			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	100.52740			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.45000	100.94367	10.45000	100.91558			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	100.51268			0.00	0	0
Total SHS26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS26										0.00	0	0
SHS27 On 15/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SHS27 SPOT										0.00	0	0
Total For SHS27										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.09967				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	18.03777	100.00000	17.99407				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.64500	101.99361	8.64500	101.97012				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			10.03000	98.83433	10.03000	98.80775				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			9.26000	99.49231	9.26000	99.46784				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	100.17968				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.48000	45.88908	11.48000	101.58639				0.00	0	1,500,000,000
Total SNT03 SPOT										0.00	0	1,500,000,000
Total For SNT03										0.00	0	1,500,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.29774				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.55596				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.27456				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.30555				0.00	0	0
Total SPDA6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	101.71664				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.56000	103.14591	8.56000	103.12210				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.06780				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.22500	93.13673	10.22500	93.11136				0.00	0	4,000,000,000
Total SSA06 SPOT										0.00	0	4,000,000,000
Total For SSA06										0.00	0	4,000,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.18916				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	100.54075				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	99.85734				0.00	800,000,000	200,000,000
Total SSN003 SPOT										0.00	800,000,000	200,000,000
Total For SSN003										0.00	800,000,000	200,000,000
SSN00 On 31/03/2021 Spot Bond			10.12000	87.49745	10.12000	87.47386				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.12000	87.49745	10.12000	87.47386				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			9.84000	93.95327	9.84000	93.92848				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	100.80321				0.00	0	0
Total SSN008 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.74000	100.15953	8.74000	100.13626				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			2.60500	115.61325	2.60500	116.01626				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			9.54000	99.06858	9.54000	99.04337				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	101.90232	8.50000	101.24598				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			10.97000	100.52638	10.97000	100.49705				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.04778				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			11.24500	70.64293	11.24500	70.62204				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	99.95331				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	100.02312				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.53228				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	100.02542				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	100.58521				0.00	0	0
Total SSN029 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				100.00000	0.00000	101.28128				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	100.76957				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	101.16353				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	101.51506				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
SY128 On 04/05/2016 Spot Bond				100.00000	0.00000	99.69811				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SY128 On 13/05/2016 Spot Bond				100.00000	0.00000	99.37090				0.00	0	0
Total SY1285 SPOT										0.00	0	0
Total For SY1285										0.00	0	0
SY128 On 18/08/2016 Spot Bond				100.00000	0.00000	101.30503				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	101.08742				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY128 On 26/04/2016 Spot Bond				100.00000	0.00000	99.86023				0.00	0	0
Total SY1289 SPOT										0.00	0	0
Total For SY1289										0.00	0	0
SY129 On 10/06/2016 Spot Bond				100.00000	0.00000	98.94913				0.00	0	0
Total SY1290 SPOT										0.00	0	0
Total For SY1290										0.00	0	0
SY1291 On 17/06/2016 Spot Bond				100.00000	0.00000	98.80527				0.00	0	0
Total SY1291 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1291										0.00	0	0
SY1292 On 15/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1292 SPOT										0.00	0	0
Total For SY1292										0.00	0	0
SY1293 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1293 SPOT										0.00	0	0
Total For SY1293										0.00	0	0
SY1294 On 26/04/2016 Spot Bond				100.00000	0.00000	99.85685				0.00	0	0
Total SY1294 SPOT										0.00	0	0
Total For SY1294										0.00	0	0
SY1295 On 29/04/2016 Spot Bond				100.00000	0.00000	99.79601				0.00	0	0
Total SY1295 SPOT										0.00	0	0
Total For SY1295										0.00	0	0
SY1296 On 16/05/2016 Spot Bond			100.00000	93.35038	100.00000	93.11224			060,000,000,000,000.00	110,600,000,000	49,900,000,000	
Total SY1296 SPOT									10,000,000,000,000.00	110,600,000,000	49,900,000,000	
Total For SY1296									10,000,000,000,000.00	110,600,000,000	49,900,000,000	
SZ25 On 30/09/2025 Spot Bond			9.60000	96.80935	9.60000	96.78455				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.29780				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.35206				0.00	10,000,000	10,000,000
Total T12A11 SPOT										0.00	10,000,000	10,000,000
Total For T12A11										0.00	10,000,000	10,000,000
T12A12 On 21/02/2048 Spot Bond			10.07000	91.59227	10.07000	98.52527				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	100.91346				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	100.95335				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.97000	104.49076	9.97000	102.84900				0.00	0	0
Total T13A12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A12										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	101.65146				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.90444				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	100.63509				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	100.13606				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	99.79903				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.30056				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.30712				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	101.32998				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.94500	102.14875	7.94500	102.12699				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.02218				0.00	0	0
Total TH10A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH10A1									0.00	0	0
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	100.25638			0.00	100,000,000	100,000,000
Total TH10A2 SPOT									0.00	100,000,000	100,000,000
Total For TH10A2									0.00	100,000,000	100,000,000
TH10A: On 18/07/2017 Spot Bond			7.83000	101.98173	7.83000	101.96022		1,566,000,000,000.00	200,000,000	200,000,000	
Total TH10A3 SPOT								1,566,000,000,000.00	200,000,000	200,000,000	
Total For TH10A3								1,566,000,000,000.00	200,000,000	200,000,000	
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	100.02189		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	100.02256		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	91.36474	7.39000	101.85104		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	100.02189		0.00	0	0	
Total TH10A7 SPOT								0.00	0	0	
Total For TH10A7								0.00	0	0	
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	100.02348		0.00	0	0	
Total TH10A8 SPOT								0.00	0	0	
Total For TH10A8								0.00	0	0	
TH10A: On 18/07/2017 Spot Bond			7.16000	91.61743	7.16000	101.79393		0.00	0	0	
Total TH10A9 SPOT								0.00	0	0	
Total For TH10A9								0.00	0	0	
TH10B: On 18/10/2038 Spot Bond				100.00000	0.00000	100.02388		0.00	0	0	
Total TH10B1 SPOT								0.00	0	0	
Total For TH10B1								0.00	0	0	
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	100.02377		0.00	0	0	
Total TH10B2 SPOT								0.00	0	0	
Total For TH10B2								0.00	0	0	
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	100.02636		0.00	0	0	
Total TH10C1 SPOT								0.00	0	0	
Total For TH10C1								0.00	0	0	
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	100.02601		0.00	0	0	
Total TH10C2 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	100.03652				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	100.03532				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	100.02280				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	100.02365				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	102.20717	8.73000	102.18318				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	99.82028				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.02348				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.70000	85.95638	9.70000	99.08332				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.69923				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.02255				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	100.02482				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	100.02454				0.00	0	0
Total TH11B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.02352				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.02712				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.02618				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.02524				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.03520				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.03530				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.03419				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2048 Spot Bond				100.00000	0.00000	101.25920				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.29763				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			10.02000	98.66982	10.02000	99.07317				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.27457				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.32837				0.00	0	0
Total TH12A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.93000	97.49287	9.93000	97.46691				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.29005				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.35206				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			10.04000	85.79625	10.04000	96.49289				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.39747				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.39747				0.00	50,000,000	50,000,000
Total TH12B2 SPOT										0.00	50,000,000	50,000,000
Total For TH12B2										0.00	50,000,000	50,000,000
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.42178				0.00	60,000,000	60,000,000
Total TH12B3 SPOT										0.00	60,000,000	60,000,000
Total For TH12B3										0.00	60,000,000	60,000,000
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.42178				0.00	30,000,000	30,000,000
Total TH12B4 SPOT										0.00	30,000,000	30,000,000
Total For TH12B4										0.00	30,000,000	30,000,000
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.52019				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.52019				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.54568				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.54413				0.00	0	0
Total TH12C4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.01687				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.01687				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.20610				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.03885				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.23920				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.27304				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.32837				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			10.17000	98.70764	10.17000	98.53583				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.24074				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.27457				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.33605				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			10.06000	99.56849	10.06000	100.02605				0.00	0	0
Total TH13A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.87571				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	101.39747				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	101.39900				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.01044				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.50486				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.51712				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.06425				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.04009				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.00925				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.43953				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	100.02259				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	5.79839	101.06155	5.78406				0.00	0	0
Total THE8A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 18/07/2016 Spot Bond				100.00000	0.00000	100.07255				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond			100.00000	82.00601	100.00000	81.82578				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.10701				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.02219				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.02246				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	100.02259				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.02202				0.00	0	0
Total THE9A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9A8									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.02246			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.02394			0.00	0	0
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.02394			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.02394			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.02609			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.02663			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.02596			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.03669			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.03736			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.03709			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.24000	87.97804	10.24000	87.91790		1,863,680,000,000.00	182,000,000	91,000,000	
Total TL20 SPOT								1,863,680,000,000.00	182,000,000	91,000,000	
Total For TL20								1,863,680,000,000.00	182,000,000	91,000,000	
TL20/R: On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81300		0.00	0	0	
Total TL20/R207 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.81000	104.63437	8.81000	104.60959			9,299,836,000,000.00	1,055,600,000	38,775,343,000
Total TN17 SPOT									9,299,836,000,000.00	1,055,600,000	38,775,343,000
Total For TN17									9,299,836,000,000.00	1,055,600,000	38,775,343,000
TN20 On 17/09/2020 Spot Bond			10.09000	102.38109	10.09000	102.35372			2,018,000,000,000.00	200,000,000	39,540,024,304
Total TN20 SPOT									2,018,000,000,000.00	200,000,000	39,540,024,304
Total For TN20									2,018,000,000,000.00	200,000,000	39,540,024,304
TN20U On 14/04/2020 Spot Bond			100.00000	3.57059	100.00000	3.56184			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.63000	105.78111	10.63000	105.75101			211,329,715,000,000.00	19,880,500,000	37,397,100,000
Total TN23 SPOT									11,329,715,000,000.00	19,880,500,000	37,397,100,000
Total For TN23									11,329,715,000,000.00	19,880,500,000	37,397,100,000
TN25 On 19/08/2025 Spot Bond			10.97000	93.10974	10.97000	93.08242			0.00	0	24,100,000,000
Total TN25 SPOT									0.00	0	24,100,000,000
Total For TN25									0.00	0	24,100,000,000
TN27 On 14/11/2027 Spot Bond			11.00000	90.29146	11.00000	90.26491			0.00	0	11,412,500,000
Total TN27 SPOT									0.00	0	11,412,500,000
Total For TN27									0.00	0	11,412,500,000
TN30 On 09/10/2030 Spot Bond			11.48000	93.46825	11.48000	93.43974			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			11.72500	92.51064	11.72500	92.48185			0.00	0	500,000,000
Total TN40 SPOT									0.00	0	500,000,000
Total For TN40									0.00	0	500,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	100.90265			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	101.11499			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond			100.00000		0.00000	101.71650			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.49358				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.00016				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.49531				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.53017				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.56092				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	107.84100	10.00000	107.81300				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	100.36613				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	100.32607				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	100.05605				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	101.11126				0.00	0	0
Total TPDA06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TPDA06									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			10.05000	101.71582	10.05000	101.68841			1,581,870,000,000.00	157,400,000	78,700,000
Total TPDA08 SPOT									1,581,870,000,000.00	157,400,000	78,700,000
Total For TPDA08									1,581,870,000,000.00	157,400,000	78,700,000
TR30 On 31/12/2099 Spot Bond			10.00000	99.72376	10.00000	99.69617			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.73063	9.75000	99.70372			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	9.73672	100.00000	9.71077			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	100.81142			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	100.85122			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			10.32000	101.00243	10.32000	101.20012			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	100.91438			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.04051			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.33061			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.77111			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	100.81437			0.00	0	0
Total TRAA2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.38639	100.00000	8.36608				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.93300	100.00000	8.91135				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	100.83837				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	9.26096	100.00000	9.23852				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	100.84317				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.53425	100.00000	9.51116				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	100.97725				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.86851	100.00000	12.83733				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.27212				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	16.53073	100.00000	16.49068				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	15.20517	100.00000	17.44407				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	1.75732	100.00000	1.75297				0.00	0	0
Total TSE03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSE03U										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	99.56149				0.00	11,600,000,000	2,900,000,000
Total TSP190 SPOT										0.00	11,600,000,000	2,900,000,000
Total For TSP190										0.00	11,600,000,000	2,900,000,000
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	99.28781				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	99.00722				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				100.00000	0.00000	97.66210				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	97.06679				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	96.58800				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	96.29551				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	95.56162				0.00	630,000,000	630,000,000
Total TSP199 SPOT										0.00	630,000,000	630,000,000
Total For TSP199										0.00	630,000,000	630,000,000
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	95.22944				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP201 On 04/08/2016 Spot Bond				100.00000	0.00000	97.76971				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	93.62795				0.00	0	0
Total TSP202 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP202										0.00	0	0
TSP20 On 16/02/2017 Spot Bond				100.00000	0.00000	97.14369				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP20 On 01/09/2016 Spot Bond				100.00000	0.00000	97.11358				0.00	0	0
Total TSP204 SPOT										0.00	0	0
Total For TSP204										0.00	0	0
TSP20 On 02/03/2017 Spot Bond				100.00000	0.00000	92.79943				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP20 On 16/03/2017 Spot Bond				100.00000	0.00000	92.69071				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	18.26793	100.00000	18.22270				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	101.55690				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.10217				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 07/06/2016 Spot Bond				100.00000	0.00000	100.76632				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC14 On 18/04/2016 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
Total TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0
TWC14 On 04/05/2016 Spot Bond				100.00000	0.00000	101.56806				0.00	0	0
Total TWC147 SPOT										0.00	0	0
Total For TWC147										0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	101.46517				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC15 On 12/05/2016 Spot Bond				100.00000	0.00000	101.36441				0.00	0	0
Total TWC151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC151										0.00	0	0
TWC15 On 23/05/2016 Spot Bond				100.00000	0.00000	101.16077				0.00	0	0
Total TWC155 SPOT										0.00	0	0
Total For TWC155										0.00	0	0
TWC15 On 26/05/2016 Spot Bond				100.00000	0.00000	100.82378				0.00	0	0
Total TWC159 SPOT										0.00	0	0
Total For TWC159										0.00	0	0
TWC16 On 03/06/2016 Spot Bond				100.00000	0.00000	100.74298				0.00	0	0
Total TWC160 SPOT										0.00	0	0
Total For TWC160										0.00	0	0
TWC16 On 31/05/2016 Spot Bond				100.00000	0.00000	100.64263				0.00	0	0
Total TWC161 SPOT										0.00	0	0
Total For TWC161										0.00	0	0
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	100.68971				0.00	0	0
Total TWC162 SPOT										0.00	0	0
Total For TWC162										0.00	0	0
TWC16 On 24/05/2016 Spot Bond				100.00000	0.00000	100.56833				0.00	0	0
Total TWC163 SPOT										0.00	0	0
Total For TWC163										0.00	0	0
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	100.57923				0.00	0	0
Total TWC164 SPOT										0.00	0	0
Total For TWC164										0.00	0	0
TWC16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.59322				0.00	0	0
Total TWC165 SPOT										0.00	0	0
Total For TWC165										0.00	0	0
TWC16 On 26/05/2016 Spot Bond				100.00000	0.00000	100.41753				0.00	0	0
Total TWC166 SPOT										0.00	0	0
Total For TWC166										0.00	0	0
TWC16 On 12/07/2016 Spot Bond				100.00000	0.00000	100.16986				0.00	0	0
Total TWC167 SPOT										0.00	0	0
Total For TWC167										0.00	0	0
TWC16 On 10/05/2016 Spot Bond				100.00000	0.00000	100.12329				0.00	0	0
Total TWC168 SPOT										0.00	0	0
Total For TWC168										0.00	0	0
TWC16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.12838				0.00	0	0
Total TWC169 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC169										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.12942				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWCJ2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCJ24 SPOT										0.00	0	0
Total For TWCJ24										0.00	0	0
TWCJ2 On 27/05/2016 Spot Bond				100.00000	0.00000	101.18154				0.00	0	0
Total TWCJ25 SPOT										0.00	0	0
Total For TWCJ25										0.00	0	0
TWCM2 On 18/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCM24 SPOT										0.00	0	0
Total For TWCM24										0.00	0	0
TWCM2 On 27/05/2016 Spot Bond				100.75871	0.00000	101.09514				0.00	0	0
Total TWCM25 SPOT										0.00	0	0
Total For TWCM25										0.00	0	0
TWCM2 On 25/07/2016 Spot Bond			100.00000	82.27028	100.00000	100.00000				0.00	0	0
Total TWCM26 SPOT										0.00	0	0
Total For TWCM26										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.95000	104.23826	9.95000	104.21075				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			10.90000	103.70867	10.90000	103.67877				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	6.84021	100.00000	6.86771				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	7.40852	100.00000	7.34560				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.68168	100.00000	7.63432				0.00	0	0
Total VJA03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	7.98322	100.00000	7.98479				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	6.68540	100.00000	6.71329				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	7.32562	100.00000	7.26287				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.48938	100.00000	7.44242				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	7.77443	100.00000	7.77660				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	101.63864				0.00	0	0
Total VKC14 SPOT										0.00	0	0
Total For VKC14										0.00	0	0
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	100.94876				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	100.45201				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	29.32662	100.00000	29.25480				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.65351				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.65553				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	100.50305				0.00	0	0
Total VKE05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.63034				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.97529				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	100.51910				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	6.43042	100.00000	6.45894				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	7.10026	100.00000	7.03795				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	8.71867	100.00000	8.66909				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.50866	100.00000	4.52031				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	6.27561	100.00000	6.30452				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	7.01736	100.00000	6.95521				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	8.91117	100.00000	8.86118				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	4.29987	100.00000	4.31212				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00054	100.00000	0.00053				0.00	0	0
Total WRS1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.78500	105.35119	7.78500	105.32892				0.00	0	0
Total WS04 SPOT										0.00	0	0
Total For WS04										0.00	0	0
WS05 On 01/08/2018 Spot Bond			0.88000	247.81639	0.88000	247.74708				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.33000	104.23845	8.33000	104.21509				0.00	0	2,000,000,000
Total WSP2 SPOT										0.00	0	2,000,000,000
Total For WSP2										0.00	0	2,000,000,000
WSP3 On 28/05/2019 Spot Bond			8.78500	104.11769	8.78500	104.09310				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			9.04500	103.39244	9.04500	103.36732				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.26500	102.48478	9.26500	102.45929				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
Z083 On 30/09/2019 Spot Bond			8.17500	75.89194	8.17500	75.87542				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	70.46332	100.00000	70.32755				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT												
Total for SPOT :										87,740,043,005,879,500.00	938,684,143,380	964,287,231,814
Total Futures												
										87 740 046 636 538 800.00	938,684,177,619	964,287,889,913
Total Options										7 154 252.35	5,635	70,400
Grand Total:										87,740,046,643,693,100.00	938,684,183,254	964,287,960,313