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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/05/2016

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			131.23441	131.23441	131.19725	131.19725			0.00	0	0
EL28 On 03/11/2016 Bond Future			132.07857	132.07857	132.03984	132.03984			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			4,327.25000	4.32725	4,364,410		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			4,317.25000	4.31725	4,354,410		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			4,337.25000	4.33725	4,374,410		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Put			130.16000	0.13016	91,430		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Put			110.16000	0.11016	71,430		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Put			120.16000	0.12016	81,430		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2016	Bond Future			10.96902	76.46918	10.92374	76.74420			0.00	0	8,932
ES33	On	03/11/2016	Bond Future			11.06355	74.13519	11.01679	74.41511			0.00	0	0
ES33	On	02/02/2017	Bond Future			11.15494	75.62859	11.10637	75.91525			0.00	0	0
Total ES33 Future												0.00	0	8,932
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			4,351.32000	4.35132	4,626,340		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			4,284.90000	4.28490	4,559,920		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			4,218.57000	4.21857	4,493,590		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			1,728.56000	1.72856	1,448,640		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			1,612.65000	1.61265	1,332,730		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			1,670.64000	1.67064	1,390,720		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			3,093.83000	3.09383	3,380,490		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Put			3,030.82000	3.03082	3,317,480		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			3,156.92000	3.15692	3,443,580		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,932
ES42	On	04/08/2016	Bond Future			11.11864	80.36383	11.07850	80.63792			0.00	0	7,270
ES42	On	03/11/2016	Bond Future			11.21204	77.63434	11.17057	77.91325			0.00	0	0
Total ES42 Future												0.00	0	7,270
Total For ES42												0.00	0	7,270
I2025	On	04/08/2016	Bond Future			126.98137	126.98137	126.99744	126.99744			0.00	0	3,004
I2025	On	03/11/2016	Bond Future			129.41418	129.41418	129.42964	129.42964			0.00	0	0
Total I2025 Future												0.00	0	3,004
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			3,147.44000	3.14744	3,131,370		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			3,137.44000	3.13744	3,121,370		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			3,127.44000	3.12744	3,111,370		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			199.64000	0.19964	184,180		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			219.64000	0.21964	204,180		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	03/11/2016	Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			209.64000	0.20964	194,180		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,004
I2033	On	04/08/2016	Bond Future			107.47720	107.47720	107.44791	107.44791			0.00	0	3,924
I2033	On	03/11/2016	Bond Future			108.51352	108.51352	108.48301	108.48301			0.00	0	0
Total I2033 Future												0.00	0	3,924
I2033	On	04/08/2016	Bond Future	104.99	Call			2,457.91000	2.45791	2,487,200		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Call			2,447.91000	2.44791	2,477,200		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			2,437.91000	2.43791	2,467,200		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			676.99000	0.67699	646,480		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			686.99000	0.68699	656,480		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Put			696.99000	0.69699	666,480		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	3,924
I2038	On	04/08/2016	Bond Future			133.25769	133.25769	133.22074	133.22074			0.00	0	22,289
I2038	On	03/11/2016	Bond Future			135.81064	135.81064	135.77220	135.77220			0.00	0	0
Total I2038 Future												0.00	0	22,289
I2038	On	04/08/2016	Bond Future	129.30	Call			3,920.74000	3.92074	3,957,690		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			3,910.74000	3.91074	3,947,690		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			3,900.74000	3.90074	3,937,690		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			547.80000	0.54780	509,360		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			557.80000	0.55780	519,360		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			537.80000	0.53780	499,360		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,289

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future			132.18750	132.18750	132.15079	132.15079			0.00	0	16,290
I2046	On	03/11/2016	Bond Future			133.20920	133.20920	133.17117	133.17117			0.00	0	0
Total I2046 Future												0.00	0	16,290
I2046	On	04/08/2016	Bond Future	129.00	Call			3,150.79000	3.15079	3,187,500		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			3,140.79000	3.14079	3,177,500		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			3,130.79000	3.13079	3,167,500		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			3,918.83000	3.91883	3,880,800		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			3,898.83000	3.89883	3,860,800		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			3,908.83000	3.90883	3,870,800		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	16,290
I2050	On	04/08/2016	Bond Future			141.00262	141.00262	140.96327	140.96327			0.00	0	20,765
I2050	On	03/11/2016	Bond Future			143.70405	143.70405	143.66311	143.66311			0.00	0	0
Total I2050 Future												0.00	0	20,765
I2050	On	04/08/2016	Bond Future	139.12	Call			1,843.27000	1.84327	1,882,620		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			1,833.27000	1.83327	1,872,620		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			1,823.27000	1.82327	1,862,620		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			5,856.89000	5.85689	5,815,950		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			5,866.89000	5.86689	5,825,950		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			5,876.89000	5.87689	5,835,950		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	20,765
R186	On	04/08/2016	Bond Future			9.49747	107.93084	9.43618	108.34835		10.73	565,125,878.24	5,236	95,826
R186	On	03/11/2016	Bond Future			9.56219	109.98992	9.49851	110.41484		10.43	1,099,899.20	10	10
Total R186 Future												566,225,777.44	5,246	95,836
R186	On	04/08/2016	Bond Future	9.25	Call			1,492.50000	1.49250	1,313,700	10.65	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			2,774.55000	2.77455	3,013,260	10.65	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2016	Bond Future	9.40	Call			1,948.76000	1.94876	1,736,590	10.70	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			2,196.27000	2.19627	2,401,610	10.70	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.51	Call			254.08000	0.25408	206,850	10.42	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			6,843.75000	6.84375	7,214,030	10.42	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Call			2,677.51000	2.67751	2,421,940	10.79	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			1,566.53000	1.56653	1,728,470	10.79	0.00	0	5,635
R186	On	04/08/2016	Bond Future	10.00	Call			4,488.52000	4.48852	4,160,200	11.03	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			730.47000	0.73047	819,660	11.03	0.00	0	6,500
R186	On	04/08/2016	Bond Future	8.49	Call			239.57000	0.23957	194,550	10.42	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			6,977.54000	6.97754	7,350,030	10.42	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			246.61000	0.24661	200,510	10.42	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			6,910.40000	6.91040	7,281,810	10.42	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			1,604.35000	1.60435	1,459,300	10.27	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			5,221.89000	5.22189	5,501,760	10.27	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			1,582.12000	1.58212	1,438,490	10.27	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			5,269.70000	5.26970	5,550,990	10.27	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			0.00000	0.00000	3,410,000	10.52	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			0.00000	0.00000	2,761,840	10.52	13,809,200.00	5,000	5,000
R186	On	03/11/2016	Bond Future	9.71	Call			0.00000	0.00000	3,591,960	10.55	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			0.00000	0.00000	2,614,550	10.55	13,072,750.00	5,000	5,000
R186	On	03/11/2016	Bond Future	8.95	Call			1,560.08000	1.56008	1,417,870	10.26	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			5,317.77000	5.31777	5,600,480	10.26	0.00	0	0
Total R186 Option												26,881,950.00	10,000	28,135
Total For R186												593,107,727.44	15,246	123,971
R197	On	04/08/2016	Bond Future			298.81360	298.81360	298.73171	298.73171			0.00	0	1,878
R197	On	03/11/2016	Bond Future			304.53826	304.53826	304.45300	304.45300			0.00	0	0
Total R197 Future												0.00	0	1,878
R197	On	04/08/2016	Bond Future	293.96	Call			4,771.71000	4.77171	4,853,600		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			4,761.71000	4.76171	4,843,600		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			4,751.71000	4.75171	4,833,600		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			893.00000	0.89300	978,260		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			883.00000	0.88300	968,260		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			873.00000	0.87300	958,260		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										0.00	0	1,878	
R202	On 04/08/2016			247.07801	247.07801	247.00955	247.00955		8.51		0.00	0	37,489
R202	On 03/11/2016			251.81153	251.81153	251.74015	251.74015				0.00	0	0
Total R202 Future										0.00	0	37,489	
R202	On 04/08/2016	243.26	Put			2,305.35000	2,305.35	2,257,140	8.91		0.00	0	0
R202	On 04/08/2016	243.24	Call			6,067.74000	6,067.74	6,088,070	8.91		0.00	0	0
R202	On 04/08/2016	243.24	Put			2,298.19000	2,298.19	2,250,060	8.91		0.00	0	0
R202	On 04/08/2016	243.25	Call			6,061.32000	6,061.32	6,081,610	8.91		0.00	0	0
R202	On 04/08/2016	243.25	Put			2,301.77000	2,301.77	2,253,600	8.91		0.00	0	0
R202	On 04/08/2016	243.26	Call			6,054.90000	6,054.90	6,075,150	8.91		0.00	0	0
R202	On 03/11/2016	253.85	Call			0.00000	0.00000	0,000			0.00	0	0
R202	On 03/11/2016	253.85	Put			2,109.85000	2,109.85	2,038,470			0.00	0	0
R202	On 03/11/2016	253.86	Call			0.00000	0.00000	0,000			0.00	0	0
R202	On 03/11/2016	253.86	Put			2,119.85000	2,119.85	2,048,470			0.00	0	0
R202	On 03/11/2016	253.87	Call			0.00000	0.00000	0,000			0.00	0	0
R202	On 03/11/2016	253.87	Put			2,129.85000	2,129.85	2,058,470			0.00	0	0
Total R202 Option										0.00	0	0	
Total For R202										0.00	0	37,489	
R2023	On 04/08/2016			9.23943	96.22196	9.17241	96.53204		8.00		38,488,784.00	400	7,533
R2023	On 03/11/2016			9.31246	94.12614	9.24213	94.44161		8.03		0.00	0	0
R2023	On 02/02/2017			9.37762	96.02187	9.30315	96.34517		7.74		0.00	0	0
Total R2023 Future										38,488,784.00	400	7,533	
R2023	On 04/08/2016	8.24	Call			154.85000	0.15485	122,930	7.74		0.00	0	0
R2023	On 04/08/2016	8.24	Put			4,605.58000	4,605.58	4,883,740	7.74		0.00	0	0
R2023	On 04/08/2016	8.25	Call			159.50000	0.15950	126,790	7.74		0.00	0	0
R2023	On 04/08/2016	8.25	Put			4,561.11000	4,561.11	4,838,480	7.74		0.00	0	0
R2023	On 04/08/2016	8.26	Call			164.42000	0.16442	130,880	7.74		0.00	0	0
R2023	On 04/08/2016	8.26	Put			4,516.94000	4,516.94	4,793,480	7.74		0.00	0	0
R2023	On 03/11/2016	9.73	Put			1,148.19000	1,148.19	1,249,000	8.21		0.00	0	0
R2023	On 03/11/2016	9.74	Call			3,338.65000	3,338.65	3,123,030	8.22		0.00	0	0
R2023	On 03/11/2016	9.74	Put			1,133.79000	1,133.79	1,233,640	8.22		0.00	0	0
R2023	On 03/11/2016	9.75	Call			3,368.23000	3,368.23	3,151,670	8.22		0.00	0	0
R2023	On 03/11/2016	9.75	Put			1,119.76000	1,119.76	1,218,670	8.22		0.00	0	0
R2023	On 03/11/2016	9.73	Call			3,309.41000	3,309.41	3,094,750	8.21		0.00	0	0
R2023	On 02/02/2017	8.85	Call			1,605.69000	1,605.69	1,479,610	7.63		0.00	0	0
R2023	On 02/02/2017	8.85	Put			3,603.43000	3,603.43	3,800,650	7.63		0.00	0	0
R2023	On 02/02/2017	8.86	Call			1,622.52000	1,622.52	1,495,540	7.64		0.00	0	0
R2023	On 02/02/2017	8.86	Put			3,575.61000	3,575.61	3,771,930	7.64		0.00	0	0
R2023	On 02/02/2017	8.84	Call			1,588.96000	1,588.96	1,463,780	7.63		0.00	0	0
R2023	On 02/02/2017	8.84	Put			3,631.38000	3,631.38	3,829,500	7.63		0.00	0	0

Contract 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										38,488,784.00	400	7,533
R203 On 04/08/2016 Bond Future			8.11249	103.44669	8.03505	103.52674		1.31		0.00	0	58,097
R203 On 03/11/2016 Bond Future			8.20691	101.24808	8.10670	101.32912		1.12		0.00	0	0
R203 On 02/02/2017 Bond Future			8.25669	103.28738	8.11020	103.37167		0.81		0.00	0	0
Total R203 Future										0.00	0	58,097
R203 On 04/08/2016 Bond Future	7.24	Call			20.88000	0.02088	14,820	1.26		0.00	0	0
R203 On 04/08/2016 Bond Future	7.24	Put			848.27000	0.84827	922,260	1.26		0.00	0	0
R203 On 04/08/2016 Bond Future	7.25	Call			21.72000	0.02172	15,450	1.26		0.00	0	0
R203 On 04/08/2016 Bond Future	7.25	Put			838.64000	0.83864	912,420	1.26		0.00	0	0
R203 On 04/08/2016 Bond Future	7.26	Call			22.65000	0.02265	16,160	1.26		0.00	0	0
R203 On 04/08/2016 Bond Future	7.26	Put			829.10000	0.82910	902,660	1.26		0.00	0	0
R203 On 03/11/2016 Bond Future	8.84	Call			694.78000	0.69478	632,580	1.17		0.00	0	0
R203 On 03/11/2016 Bond Future	8.84	Put			104.14000	0.10414	122,980	1.17		0.00	0	0
R203 On 03/11/2016 Bond Future	8.85	Call			701.19000	0.70119	638,740	1.17		0.00	0	0
R203 On 03/11/2016 Bond Future	8.85	Put			102.53000	0.10253	121,120	1.17		0.00	0	0
R203 On 03/11/2016 Bond Future	8.86	Call			707.61000	0.70761	644,930	1.17		0.00	0	0
R203 On 03/11/2016 Bond Future	8.86	Put			100.93000	0.10093	119,290	1.17		0.00	0	0
R203 On 02/02/2017 Bond Future	7.70	Call			169.81000	0.16981	140,460	0.79		0.00	0	0
R203 On 02/02/2017 Bond Future	7.70	Put			406.53000	0.40653	461,470	0.79		0.00	0	0
R203 On 02/02/2017 Bond Future	7.71	Call			171.91000	0.17191	142,300	0.79		0.00	0	0
R203 On 02/02/2017 Bond Future	7.71	Put			402.85000	0.40285	457,530	0.79		0.00	0	0
R203 On 02/02/2017 Bond Future	7.72	Call			174.37000	0.17437	144,480	0.79		0.00	0	0
R203 On 02/02/2017 Bond Future	7.72	Put			399.52000	0.39952	453,920	0.79		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	58,097
R2030 On 04/08/2016 Bond Future			9.88453	86.34368	9.82867	86.71481				0.00	0	25,310
R2030 On 03/11/2016 Bond Future			9.94772	87.99111	9.89007	88.36882				0.00	0	0
Total R2030 Future										0.00	0	25,310
R2030 On 04/08/2016 Bond Future	10.17	Call			2,233.01000	2.23301	1,861,880			0.00	0	0
R2030 On 04/08/2016 Bond Future	10.17	Put			0.00000	0.00000	0,000			0.00	0	0
R2030 On 03/11/2016 Bond Future	9.33	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 03/11/2016 Bond Future	9.33	Put			3,794.06000	3.79406	4,171,770			0.00	0	0
R2030 On 03/11/2016 Bond Future	9.34	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 03/11/2016 Bond Future	9.34	Put			3,724.29000	3.72429	4,102,000			0.00	0	0
R2030 On 03/11/2016 Bond Future	9.35	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 03/11/2016 Bond Future	9.35	Put			3,654.59000	3.65459	4,032,300			0.00	0	0
Total R2030 Option										0.00	0	0
Total For R2030										0.00	0	25,310

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/08/2016	Bond Future			10.00272	89.24021	9.94692	89.63341		14.24	176,695,615.80	1,980	9,733
R2032	On	03/11/2016	Bond Future			10.06902	86.78370	10.01146	87.18389		14.57	0.00	0	0
R2032	On	02/02/2017	Bond Future			10.12867	88.53192	10.06900	88.94158		14.27	0.00	0	0
Total R2032 Future												176,695,615.80	1,980	9,733
R2032	On	04/08/2016	Bond Future	8.99	Call			295.36000	0.29536	247,070	13.84	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			7,468.31000	7.46831	7,813,220	13.84	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			303.48000	0.30348	254,120	13.84	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			7,397.06000	7.39706	7,740,900	13.84	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			312.10000	0.31210	261,620	13.84	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			7,326.42000	7.32642	7,669,140	13.84	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			4,409.37000	4.40937	4,160,770	14.78	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,565.47000	2.56547	2,717,060	14.78	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			4,449.27000	4.44927	4,199,460	14.79	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,537.84000	2.53784	2,688,220	14.79	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			4,489.33000	4.48933	4,238,320	14.80	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,510.44000	2.51044	2,659,620	14.80	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			2,566.26000	2.56626	2,407,200	14.07	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			6,547.05000	6.54705	6,797,650	14.07	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			2,591.99000	2.59199	2,431,850	14.08	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			6,499.23000	6.49923	6,748,750	14.08	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			2,617.88000	2.61788	2,456,650	14.08	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			6,451.66000	6.45166	6,700,090	14.08	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												176,695,615.80	1,980	9,733
R2035	On	04/08/2016	Bond Future			10.04908	94.13338	10.00354	94.48508			0.00	0	5,505
R2035	On	03/11/2016	Bond Future			10.11404	91.42705	10.06713	91.78487			0.00	0	0
Total R2035 Future												0.00	0	5,505
R2035	On	04/08/2016	Bond Future	10.37	Call			2,770.84000	2.77084	2,419,140		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			2,623.05000	2.62305	2,271,350		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			2,696.99000	2.69699	2,345,290		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	03/11/2016	Bond Future	9.59	Put			3,768.28000	3.76828	4,126,100		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			3,931.51000	3.93151	4,289,330		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			3,849.84000	3.84984	4,207,660		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			0.00000	0.00000	0,000		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	5,505
R2037 On 04/08/2016 Bond Future			10.10191	86.47676	10.06156	86.78564		16.33	0.00	0	41,343
R2037 On 03/11/2016 Bond Future			10.16254	88.12672	10.12102	88.44105		15.98	0.00	0	0
R2037 On 02/02/2017 Bond Future			10.21768	85.64499	10.17468	85.96702		16.44	0.00	0	0
Total R2037 Future									0.00	0	41,343
R2037 On 04/08/2016 Bond Future	9.24	Call			497.60000	0.49760	440,970	15.99	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			7,189.53000	7.18953	7,441,780	15.99	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			510.29000	0.51029	452,560	15.99	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Put			7,115.92000	7.11592	7,367,070	15.99	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Call			523.23000	0.52323	464,380	15.99	0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Put			7,042.69000	7.04269	7,292,720	15.99	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.36	Put			2,983.04000	2.98304	3,100,760	16.28	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.37	Call			4,810.03000	4.81003	4,612,490	16.29	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.37	Put			2,952.16000	2.95216	3,068,950	16.29	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.35	Call			4,725.19000	4.72519	4,529,520	16.27	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.35	Put			3,014.19000	3.01419	3,132,850	16.27	0.00	0	0
R2037 On 03/11/2016 Bond Future	10.36	Call			4,767.53000	4.76753	4,570,920	16.28	0.00	0	0
R2037 On 02/02/2017 Bond Future	9.66	Call			3,034.27000	3.03427	2,900,080	16.29	0.00	0	0
R2037 On 02/02/2017 Bond Future	9.66	Put			7,042.89000	7.04289	7,230,730	16.29	0.00	0	0
R2037 On 02/02/2017 Bond Future	9.67	Call			3,063.47000	3.06347	2,928,430	16.29	0.00	0	0
R2037 On 02/02/2017 Bond Future	9.67	Put			6,991.41000	6.99141	7,178,400	16.29	0.00	0	0
R2037 On 02/02/2017 Bond Future	9.68	Call			3,092.55000	3.09255	2,956,660	16.30	0.00	0	0
R2037 On 02/02/2017 Bond Future	9.68	Put			6,939.93000	6.93993	7,126,070	16.30	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	41,343
R204 On 04/08/2016 Bond Future			8.53409	99.95469	8.45814	100.11336		3.14	0.00	0	34,959
R204 On 03/11/2016 Bond Future			8.62331	101.86160	8.53793	102.02276		2.80	0.00	0	0
R204 On 02/02/2017 Bond Future			8.69064	99.87076	8.59192	100.03676		2.58	0.00	0	0
Total R204 Future									0.00	0	34,959
R204 On 04/08/2016 Bond Future	7.74	Call			93.82000	0.09382	72,300	3.05	0.00	0	0
R204 On 04/08/2016 Bond Future	7.74	Put			1,610.20000	1.61020	1,747,350	3.05	0.00	0	0
R204 On 04/08/2016 Bond Future	7.75	Call			96.90000	0.09690	74,820	3.05	0.00	0	0
R204 On 04/08/2016 Bond Future	7.75	Put			1,591.97000	1.59197	1,728,560	3.05	0.00	0	0
R204 On 04/08/2016 Bond Future	7.76	Call			99.96000	0.09996	77,320	3.05	0.00	0	0
R204 On 04/08/2016 Bond Future	7.76	Put			1,573.72000	1.57372	1,709,750	3.05	0.00	0	0
R204 On 03/11/2016 Bond Future	9.21	Call			1,574.43000	1.57443	1,455,130	2.91	0.00	0	0
R204 On 03/11/2016 Bond Future	9.21	Put			314.93000	0.31493	356,790	2.91	0.00	0	0
R204 On 03/11/2016 Bond Future	9.22	Call			1,588.33000	1.58833	1,468,550	2.92	0.00	0	0
R204 On 03/11/2016 Bond Future	9.22	Put			310.24000	0.31024	351,620	2.92	0.00	0	0
R204 On 03/11/2016 Bond Future	9.23	Call			1,602.50000	1.60250	1,482,250	2.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2016	Bond Future	9.23	Put			305.83000	0.30583	346,740	2.92	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			606.73000	0.60673	540,320	2.52	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			1,133.62000	1.13362	1,233,210	2.52	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			613.82000	0.61382	546,890	2.53	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			1,123.76000	1.12376	1,222,830	2.53	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			620.96000	0.62096	553,510	2.53	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			1,113.96000	1.11396	1,212,510	2.53	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	34,959
R2040	On	04/08/2016	Bond Future			10.16206	89.91988	10.11658	90.29019		16.95	0.00	0	812
R2040	On	03/11/2016	Bond Future			10.22293	91.63561	10.17614	92.01244		16.59	0.00	0	0
Total R2040 Future												0.00	0	812
R2040	On	04/08/2016	Bond Future	9.49	Call			875.10000	0.87510	779,170	16.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			6,246.64000	6.24664	6,521,020	16.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			894.64000	0.89464	797,160	16.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			6,176.34000	6.17634	6,449,170	16.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			914.37000	0.91437	815,320	16.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			6,106.36000	6.10636	6,377,620	16.72	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			6,375.05000	6.37505	6,602,040	16.46	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			2,412.95000	2.41295	2,265,540	16.45	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			6,489.57000	6.48957	6,718,990	16.45	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			2,442.44000	2.44244	2,293,810	16.46	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			6,432.14000	6.43214	6,660,340	16.46	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			2,472.14000	2.47214	2,322,300	16.46	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	812
R2044	On	04/08/2016	Bond Future			10.17546	87.14010	10.13510	87.46964		17.60	0.00	0	20,486
R2044	On	03/11/2016	Bond Future			10.23458	88.80279	10.19309	89.13802		17.23	0.00	0	0
R2044	On	02/02/2017	Bond Future			10.28852	86.20949	10.24558	86.55295		17.75	0.00	0	0
Total R2044 Future												0.00	0	20,486
R2044	On	04/08/2016	Bond Future	9.51	Call			884.34000	0.88434	796,650	17.36	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			6,278.17000	6.27817	6,520,020	17.36	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			845.77000	0.84577	760,880	17.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			6,421.61000	6.42161	6,666,260	17.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			864.90000	0.86490	778,620	17.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			6,349.66000	6.34966	6,592,920	17.35	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			3,223.44000	3.22344	3,348,820	17.38	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			5,018.32000	5.01832	4,810,440	17.36	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			3,290.33000	3.29033	3,417,680	17.36	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			5,063.06000	5.06306	4,854,190	17.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	03/11/2016	Bond Future	10.42	Put			3,256.86000	3.25686	3,383,220	17.37	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			5,107.73000	5.10773	4,897,880	17.38	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			3,394.05000	3.39405	3,247,070	17.52	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			7,449.26000	7.44926	7,645,740	17.52	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			3,425.92000	3.42592	3,278,040	17.53	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			7,394.33000	7.39433	7,589,910	17.53	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			3,457.67000	3.45767	3,308,890	17.53	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			7,339.42000	7.33942	7,534,100	17.53	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,486
R2048	On	04/08/2016	Bond Future			10.17099	90.50675	10.13060	90.84206		17.28	0.00	0	59,364
R2048	On	03/11/2016	Bond Future			10.23205	87.79456	10.19049	88.13583		17.76	0.00	0	0
R2048	On	02/02/2017	Bond Future			10.28881	89.56298	10.24580	89.91248		17.42	0.00	0	0
Total R2048 Future												0.00	0	59,364
R2048	On	04/08/2016	Bond Future	9.26	Call			499.25000	0.49925	442,020	16.94	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			8,334.50000	8.33450	8,612,580	16.94	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			473.73000	0.47373	418,770	16.93	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			8,503.62000	8.50362	8,783,970	16.93	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			486.37000	0.48637	430,280	16.93	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			8,418.85000	8.41885	8,698,070	16.93	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			4,942.23000	4.94223	4,734,200	17.87	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,485.40000	3.48540	3,618,640	17.87	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			4,986.65000	4.98665	4,777,610	17.87	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,449.96000	3.44996	3,582,190	17.87	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			5,031.46000	5.03146	4,821,410	17.88	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,415.06000	3.41506	3,546,280	17.88	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			3,457.78000	3.45778	3,308,400	17.19	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			7,590.04000	7.59004	7,790,160	17.19	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			3,490.39000	3.49039	3,340,080	17.20	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			7,534.03000	7.53403	7,733,220	17.20	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			3,522.87000	3.52287	3,371,650	17.20	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			7,478.05000	7.47805	7,676,330	17.20	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	59,364
R207	On	04/08/2016	Bond Future			8.85474	95.84420	8.79148	96.02281		4.63	0.00	0	76,765
R207	On	02/02/2017	Bond Future			9.01058	95.99640	8.93482	96.18307		4.19	0.00	0	0
Total R207 Future												0.00	0	76,765
R207	On	04/08/2016	Bond Future	7.99	Call			114.27000	0.11427	91,860	4.49	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			2,413.02000	2.41302	2,569,220	4.49	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			117.90000	0.11790	94,910	4.49	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
R207	On	04/08/2016	Bond Future	8.00	Put			2,387.56000	2.38756	2,543,180	4.49	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			121.63000	0.12163	98,050	4.49	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			2,362.20000	2.36220	2,517,230	4.49	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			1,761.32000	1.76132	1,649,760	4.24	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			1,012.12000	1.01212	1,087,230	4.24	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,309.30000	1.30930	1,215,470	4.18	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			1,370.56000	1.37056	1,463,400	4.18	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			1,731.84000	1.73184	1,621,320	4.23	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			1,031.51000	1.03151	1,107,660	4.23	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			1,746.55000	1.74655	1,635,510	4.24	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			1,021.78000	1.02178	1,097,410	4.24	0.00	0	0
Total R207 Option												0.00	0	62
Total For R207												0.00	0	76,827
R208	On	04/08/2016	Bond Future			8.98235	94.09935	8.91465	94.33915		6.05	4,140,371.40	44	48,790
R208	On	03/11/2016	Bond Future			9.05945	92.49165	8.98739	92.73553		5.96	0.00	0	0
R208	On	02/02/2017	Bond Future			9.12417	94.35461	9.04656	94.60489		5.67	0.00	0	0
Total R208 Future												4,140,371.40	44	48,790
R208	On	04/08/2016	Bond Future	7.99	Call			104.74000	0.10474	82,020	5.83	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			3,457.30000	3.45730	3,674,380	5.83	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			108.05000	0.10805	84,730	5.83	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			3,423.57000	3.42357	3,640,050	5.83	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			111.59000	0.11159	87,640	5.83	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			3,390.08000	3.39008	3,605,930	5.83	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,695.97000	2.69597	2,521,930	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			713.49000	0.71349	783,330	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			2,719.55000	2.71955	2,544,790	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			704.07000	0.70407	773,190	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,672.69000	2.67269	2,499,370	6.12	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			723.23000	0.72323	793,790	6.12	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			2,538.44000	2.53844	2,690,740	5.60	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,193.75000	1.19375	1,095,040	5.60	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			2,518.44000	2.51844	2,670,010	5.60	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,206.70000	1.20670	1,107,270	5.60	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			2,498.53000	2.49853	2,649,380	5.60	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,180.88000	1.18088	1,082,900	5.60	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												4,140,371.40	44	48,790
R209	On	04/08/2016	Bond Future			9.96952	70.45063	9.92403	70.74236		16.30	0.00	0	54,886
R209	On	03/11/2016	Bond Future			10.02599	68.64389	9.97924	68.94079		16.76	0.00	0	0
R209	On	02/02/2017	Bond Future			10.07630	70.02665	10.02801	70.33065		16.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Future												0.00	0	54,886
R209	On	04/08/2016	Bond Future	9.24	Call			533.76000	0.53376	469,570	15.95	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			5,161.78000	5.16178	5,389,320	15.95	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			546.86000	0.54686	481,490	15.95	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			5,103.83000	5.10383	5,330,190	15.95	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			560.29000	0.56029	493,710	15.96	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			5,046.31000	5.04631	5,271,460	15.96	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,170.25000	1.17025	1,057,600	16.12	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			3,304.99000	3.30499	3,484,070	16.12	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			1,410.73000	1.41073	1,283,240	16.17	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			2,875.89000	2.87589	3,040,130	16.17	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			3,401.03000	3.40103	3,191,000	16.55	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			1,107.42000	1.10742	1,189,120	16.55	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			4,761.41000	4.76141	4,519,750	16.81	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			617.05000	0.61705	667,120	16.81	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			774.08000	0.77408	689,660	16.02	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			4,277.70000	4.27770	4,485,010	16.02	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,007.97000	4.00797	3,820,240	16.97	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,315.68000	2.31568	2,424,850	16.97	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			4,044.22000	4.04422	3,855,590	16.98	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,290.68000	2.29068	2,398,950	16.98	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			3,972.03000	3.97203	3,785,200	16.96	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,341.09000	2.34109	2,451,160	16.96	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			2,488.25000	2.48825	2,362,720	16.28	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			5,748.69000	5.74869	5,927,160	16.28	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			2,512.80000	2.51280	2,386,450	16.29	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			5,705.46000	5.70546	5,883,110	16.29	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			2,537.49000	2.53749	2,410,310	16.29	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			5,662.46000	5.66246	5,839,280	16.29	0.00	0	0
Total R209 Option												0.00	0	16,998
Total For R209												0.00	0	71,884
R210	On	04/08/2016	Bond Future			187.41712	187.41712	187.36633	187.36633			0.00	0	2,571
R210	On	03/11/2016	Bond Future			188.71744	188.71744	188.66438	188.66438			0.00	0	0
Total R210 Future												0.00	0	2,571
R210	On	04/08/2016	Bond Future	181.50	Call			5,866.33000	5.86633	5,917,120		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			5,856.33000	5.85633	5,907,120		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			5,846.33000	5.84633	5,897,120		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	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
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			245.62000	0.24562	192,560		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			255.62000	0.25562	202,560		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			235.62000	0.23562	182,560		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,571
R211	On	04/08/2016	Bond Future			139.79030	139.79030	139.75625	139.75625			0.00	0	64
R211	On	03/11/2016	Bond Future			142.46849	142.46849	142.43289	142.43289			0.00	0	0
Total R211 Future												0.00	0	64
R211	On	04/08/2016	Bond Future	137.07	Call			2,686.25000	2.68625	2,720,300		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			2,676.25000	2.67625	2,710,300		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Call			2,666.25000	2.66625	2,700,300		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Call			692.89000	0.69289	728,490		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			682.89000	0.68289	718,490		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			672.89000	0.67289	708,490		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	64
R212	On	04/08/2016	Bond Future			145.52623	145.52623	145.48650	145.48650			9,895,783.64	68	4,219
R212	On	03/11/2016	Bond Future			148.31426	148.31426	148.27289	148.27289			0.00	0	0
Total R212 Future												9,895,783.64	68	4,219
R212	On	04/08/2016	Bond Future	142.42	Call			3,066.50000	3.06650	3,106,230		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			3,056.50000	3.05650	3,096,230		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			3,046.50000	3.04650	3,086,230		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			152.89000	0.15289	194,260		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			172.89000	0.17289	214,260		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			162.89000	0.16289	204,260		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R212 Option										0.00	0	0
Total For R212										9,895,783.64	68	4,219
R213 On 04/08/2016 Bond Future			9.90768	80.92830	9.85185	81.28583		14.05		9,306,754.50	115	44,354
R213 On 03/11/2016 Bond Future			9.97110	78.92121	9.91355	79.28511		14.40		0.00	0	0
R213 On 02/02/2017 Bond Future			10.02951	80.51076	9.96986	80.88324		14.14		0.00	0	0
Total R213 Future										9,306,754.50	115	44,354
R213 On 04/08/2016 Bond Future	9.01	Call			354.59000	0.35459	299,380	13.74		0.00	0	0
R213 On 04/08/2016 Bond Future	9.01	Put			6,039.89000	6.03989	6,342,210	13.74		0.00	0	0
R213 On 04/08/2016 Bond Future	8.99	Call			336.01000	0.33601	283,100	13.74		0.00	0	0
R213 On 04/08/2016 Bond Future	8.99	Put			6,163.37000	6.16337	6,467,990	13.74		0.00	0	0
R213 On 04/08/2016 Bond Future	9.00	Call			345.21000	0.34521	291,150	13.74		0.00	0	0
R213 On 04/08/2016 Bond Future	9.00	Put			6,101.50000	6.10150	6,404,970	13.74		0.00	0	0
R213 On 03/11/2016 Bond Future	10.18	Call			3,991.77000	3.99177	3,765,900	14.73		0.00	0	0
R213 On 03/11/2016 Bond Future	10.18	Put			2,327.03000	2.32703	2,465,060	14.73		0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Call			4,028.09000	4.02809	3,801,110	14.73		0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Put			2,301.86000	2.30186	2,438,780	14.73		0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Call			4,064.75000	4.06475	3,836,670	14.74		0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Put			2,277.11000	2.27711	2,412,930	14.74		0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Call			2,266.26000	2.26626	2,123,520	13.90		0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			5,955.52000	5.95552	6,185,260	13.90		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			2,289.37000	2.28937	2,145,650	13.90		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			5,911.79000	5.91179	6,140,550	13.90		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			2,312.63000	2.31263	2,167,910	13.91		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			5,868.29000	5.86829	6,096,050	13.91		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										9,306,754.50	115	44,354
R214 On 04/08/2016 Bond Future			10.08844	70.47580	10.04807	70.74147		16.95		0.00	0	30,123
R214 On 03/11/2016 Bond Future			10.14639	68.52292	10.10491	68.79328		17.46		0.00	0	0
R214 On 02/02/2017 Bond Future			10.19994	69.90303	10.15705	70.18003		17.20		0.00	0	0
Total R214 Future										0.00	0	30,123
R214 On 04/08/2016 Bond Future	8.55	Call			47.67000	0.04767	39,600	16.47		0.00	0	1,300
R214 On 04/08/2016 Bond Future	8.55	Put			11,272.07000	11.27207	11,529,670	16.47		0.00	0	0
R214 On 04/08/2016 Bond Future	9.24	Call			416.07000	0.41607	367,920	16.59		0.00	0	0
R214 On 04/08/2016 Bond Future	9.24	Put			6,121.07000	6.12107	6,338,590	16.59		0.00	0	0
R214 On 04/08/2016 Bond Future	9.25	Call			427.08000	0.42708	377,950	16.59		0.00	0	0
R214 On 04/08/2016 Bond Future	9.26	Put			5,992.69000	5.99269	6,208,250	16.60		0.00	0	0
R214 On 04/08/2016 Bond Future	9.30	Call			485.34000	0.48534	431,190	16.61		0.00	0	1,300
R214 On 04/08/2016 Bond Future	9.30	Put			5,740.02000	5.74002	5,951,540	16.61		0.00	0	0
R214 On 04/08/2016 Bond Future	9.25	Put			6,056.71000	6.05671	6,273,250	16.59		0.00	0	0
R214 On 04/08/2016 Bond Future	10.30	Call			3,059.62000	3.05962	2,879,510	17.21		0.00	0	5,610

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/08/2016	Bond Future	10.30	Put			1,429.72000	1.42972	1,515,280	17.21	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			7,684.63000	7.68463	7,433,860	17.83	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			193.90000	0.19390	208,800	17.83	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			438.30000	0.43830	388,190	16.60	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			4,040.13000	4.04013	3,870,730	17.76	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,531.43000	2.53143	2,632,390	17.76	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			4,076.47000	4.07647	3,906,250	17.77	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,504.85000	2.50485	2,604,990	17.77	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			4,003.93000	4.00393	3,835,330	17.75	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,558.26000	2.55826	2,660,020	17.75	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			2,669.03000	2.66903	2,551,100	17.04	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			5,882.43000	5.88243	6,041,500	17.04	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			2,617.82000	2.61782	2,501,380	17.03	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			5,971.44000	5.97144	6,132,000	17.03	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			2,643.24000	2.64324	2,526,060	17.04	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			5,926.70000	5.92670	6,086,520	17.04	0.00	0	0
Total R214 Option												0.00	0	13,820
Total For R214												0.00	0	43,943
Total for Bond												831,635,036.78	17,853	801,606
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/08/2016 GOVI			496.60400	496.60400	498.19700	498.19700			0.00	0	465
GOVI On 03/11/2016 GOVI			506.18000	506.18000	507.80100	507.80100			0.00	0	146
GOVI On 02/02/2017 GOVI			516.36800	516.36800	518.03000	518.03000			0.00	0	0
Total GOVI Future									0.00	0	611
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			227,930.00000	22.79300	243,860,000		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			228,030.00000	22.80300	243,960,000		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			228,130.00000	22.81300	244,060,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			316,910.00000	31.69100	300,700,000		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			316,810.00000	31.68100	300,600,000		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			316,710.00000	31.67100	300,500,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Put			152,900.00000	15.29000	169,520,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Put			153,000.00000	15.30000	169,620,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	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
GOVI On 02/02/2017 GOVI	533.34	Put			153.1000000	15.31000	169,720,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	611
Total for GOVI									0.00	0	611
AL37 On 04/08/2016 Index Future			479.89600	479.89600	481.08900	481.08900			4,798,960.00	1	23
AL37 On 03/11/2016 Index Future			489.14900	489.14900	490.36300	490.36300			0.00	0	0
Total AL37 Future									4,798,960.00	1	23
Total For AL37									4,798,960.00	1	23
AL7T On 04/08/2016 Index Future			546.87500	546.87500	548.89700	548.89700			5,468,750.00	1	11
AL7T On 03/11/2016 Index Future			557.42000	557.42000	559.47800	559.47800			0.00	0	0
Total AL7T Future									5,468,750.00	1	11
Total For AL7T									5,468,750.00	1	11
ALBI On 04/08/2016 Index Future			497.41500	497.41500	499.06300	499.06300			0.00	0	617
ALBI On 03/11/2016 Index Future			507.00600	507.00600	508.68300	508.68300			0.00	0	0
ALBI On 02/02/2017 Index Future			517.21100	517.21100	518.93000	518.93000			0.00	0	0
Total ALBI Future									0.00	0	617
Total For ALBI									0.00	0	617
IGOV On 04/08/2016 Index Future			245.92100	245.92100	245.86200	245.86200			0.00	0	1,078
IGOV On 03/11/2016 Index Future			250.68300	250.68300	250.62100	250.62100			0.00	0	23
IGOV On 02/02/2017 Index Future			255.74800	255.74800	255.68800	255.68800			0.00	0	0
Total IGOV Future									0.00	0	1,101
Total For IGOV									0.00	0	1,101
ILBI On 04/08/2016 Index Future			667.20500	667.20500	667.03900	667.03900			0.00	0	157
ILBI On 03/11/2016 Index Future			679.94300	679.94300	679.77300	679.77300			0.00	0	0
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									10,267,710.00	2	1,909
JIBAR f On 15/06/2016 Jibar Future			7.33000	92.67000	7.31000	92.69000			0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.47000	92.53000	7.43000	92.57000			0.00	0	0
JIBAR f On 17/08/2016 Jibar Future			7.51000	92.49000	7.47000	92.53000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.64000	92.36000	7.59000	92.41000			0.00	0	0
JIBAR f On 19/10/2016 Jibar Future			7.68000	92.32000	7.63000	92.37000			0.00	0	0
JIBAR f On 16/11/2016 Jibar Future			7.71000	92.29000	7.66000	92.34000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.84000	92.16000	7.79000	92.21000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.07000	91.93000	7.99000	92.01000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.23000	91.77000	8.13000	91.87000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.32000	91.68000	8.21000	91.79000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.39000	91.61000	8.29000	91.71000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 20/03/2018 Jibar Future			8.46000	91.54000	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			103.94922	103.94922	103.50480	103.50480			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			101.25549	101.25549	100.79185	100.79185			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			100.18748	100.18748	99.70803	99.70803			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			100.13677	100.13677	100.13743	100.13743			0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.18045	100.18045	100.17940	100.17940			0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.95472	99.95472	99.93891	99.93891			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			100.66682	100.66682	100.62786	100.62786			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.15573	100.15573	100.10425	100.10425			0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			100.04826	100.04826	99.97352	99.97352			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			101.31277	101.31277	101.10644	101.10644			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			100.86091	100.86091	100.63554	100.63554			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			100.37077	100.37077	100.12643	100.12643			0.00	0	0
Total 5Y STND Future									0.00	0	0
Total For 5Y STND									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									841,902,746.78	17,855	804,126
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.52507			0.00	160,000,000	80,000,000
Total AA04 SPOT									0.00	160,000,000	80,000,000
Total For AA04									0.00	160,000,000	80,000,000
AA05 On 22/03/2019 Spot Bond			11.78500	95.74171	11.78500	95.71192		49,497,000,000,000.00		4,200,000,000	5,000,000,000
Total AA05 SPOT								19,497,000,000,000.00		4,200,000,000	5,000,000,000
Total For AA05								19,497,000,000,000.00		4,200,000,000	5,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.98993			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			10.65000	96.73626	10.65000	96.70884			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	107.91900	10.00000	107.89100				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	99.97484				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	99.03994				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			10.44000	95.54314	10.44000	95.51672			6,472,800,000,000.00		620,000,000	310,000,000
Total AB013 SPOT									6,472,800,000,000.00	620,000,000	310,000,000	
Total For AB013									6,472,800,000,000.00	620,000,000	310,000,000	
AB014L On 19/11/2024 Spot Bond			100.00000	9.63457	100.00000	9.61123				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	100.20339	10.84000	100.17464				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	11.01885	100.00000	10.99704				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.52704	11.37000	102.49623				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	9.64039	100.00000	9.61703				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	88.12726	11.81000	88.09938				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	9.73816	100.00000	9.71456				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	13.26772	100.00000	13.23558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	16.25378	100.00000	16.22838			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.82234			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			9.57500	101.27328	9.57500	101.24754			0.00	0	0
Total AB09 SPOT									0.00	0	0
Total For AB09									0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700			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	121.39756	2.72000	281.33008		1,592,795,008,000.00	585,586,400	292,793,200	
Total ABCPI3 SPOT								1,592,795,008,000.00	585,586,400	292,793,200	
Total For ABCPI3								1,592,795,008,000.00	585,586,400	292,793,200	
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	102.16475		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	102.15635		0.00	0	2,500,000,000	
Total ABFN08 SPOT								0.00	0	2,500,000,000	
Total For ABFN08								0.00	0	2,500,000,000	
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.72071		0.00	0	0	
Total ABFN09 SPOT								0.00	0	0	
Total For ABFN09								0.00	0	0	
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	99.42851		0.00	0	0	
Total ABFN10 SPOT								0.00	0	0	
Total For ABFN10								0.00	0	0	
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.92811		0.00	0	0	
Total ABFN11 SPOT								0.00	0	0	
Total For ABFN11								0.00	0	0	
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.72010		0.00	0	0	
Total ABFN12 SPOT								0.00	0	0	
Total For ABFN12								0.00	0	0	
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	100.34287		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 ABFN13 SPOT										0.00	0	2,000,000,000
Total For ABFN13										0.00	0	2,000,000,000
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.16076				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				100.00000	0.00000	100.18720				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	99.57689				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				100.00000	0.00000	100.21913				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			12.38500	98.67068	12.38500	98.75656				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.55792				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	99.03461				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	100.18082				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			9.45500	101.69716	9.45500	100.13055				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.84001				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	99.95675				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.61382				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	99.70553				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	96.59192				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	93.58926				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	94.81952				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			5.70000	100.72353	5.70000	136.75601				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.70000	95.43921	5.70000	120.49693				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			6.20000	88.52036	6.20000	103.64707				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			6.74000	96.72744	6.74000	109.91708				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	91.81289				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	183.30150	2.05000	183.21183				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	186.82493	2.17000	186.73289				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	197.12495	1.82000	197.02973				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.97125	86.59795	8.97125	86.58419				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			8.97125	86.59795	8.97125	86.58419				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	102.09736				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	101.01257				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	100.67000				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	100.42000				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	101.34709				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	100.95269				0.00	120,000,000	40,000,000
Total ABN58 SPOT										0.00	120,000,000	40,000,000
Total For ABN58										0.00	120,000,000	40,000,000
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	98.69000				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	98.49000				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			2.69000	95.33236	2.69000	117.17497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.51000	101.32038	2.51000	171.09038				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			2.44000	115.95631	2.44000	227.54377				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	96.95000				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			10.72500	87.78986	10.72500	87.76506				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	109.89000				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	102.12589				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	104.90000				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	116.97000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
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	110.20884	9.63000	110.18052				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	108.80000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.78500	102.74464	10.78500	102.71515				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			10.02500	88.70441	10.02500	88.68071				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	113.50000				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	129.84000				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
ABN87 On 21/12/2026 Spot Bond			11.33000	99.47566	11.33000	99.44571				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	98.83000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.84800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	95.80370			0.00	640,000,000	120,000,000
Total ABN92 SPOT									0.00	640,000,000	120,000,000
Total For ABN92									0.00	640,000,000	120,000,000
ABS10 On 17/03/2018 Spot Bond			9.17500	103.02989	9.17500	103.00477			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			10.50000	97.21459	10.50000	97.18741		13,020,000,000,000.00		1,240,000,000	620,000,000
Total ABS11 SPOT								13,020,000,000,000.00		1,240,000,000	620,000,000
Total For ABS11								13,020,000,000,000.00		1,240,000,000	620,000,000
ABS12 On 14/05/2020 Spot Bond			10.29500	97.01859	10.29500	96.99213		7,000,600,000,000.00		680,000,000	340,000,000
Total ABS12 SPOT								7,000,600,000,000.00		680,000,000	340,000,000
Total For ABS12								7,000,600,000,000.00		680,000,000	340,000,000
ABS13 On 14/05/2022 Spot Bond			10.73000	95.77238	10.73000	95.74518		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			10.23000	97.13215	10.23000	97.10582		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			10.73500	95.97863	10.73500	95.95137		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			11.63000	93.46736	11.63000	93.43865		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			11.63000	94.23819	11.63000	94.20925		34,890,000,000,000.00		3,000,000,000	1,500,000,000
Total ABS17 SPOT								34,890,000,000,000.00		3,000,000,000	1,500,000,000
Total For ABS17								34,890,000,000,000.00		3,000,000,000	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			10.19500	93.45125	10.19500	93.42587		35,886,400,000,000.00		3,520,000,000	1,020,000,000
Total ABS6 SPOT								35,886,400,000,000.00		3,520,000,000	1,020,000,000
Total For ABS6								35,886,400,000,000.00		3,520,000,000	1,020,000,000
ABS7 On 11/09/2026 Spot Bond			11.54000	85.55171	11.54000	85.52563		101,709,701,024,000.00		8,813,665,600	4,406,832,800
Total ABS7 SPOT								101,709,701,024,000.00		8,813,665,600	4,406,832,800
Total For ABS7								101,709,701,024,000.00		8,813,665,600	4,406,832,800
ABS12 On 07/12/2023 Spot Bond			2.91000	219.57122	2.91000	278.05413		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			2.05000	135.06344	2.05000	138.00826				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			2.20000	138.66944	2.20000	141.38506				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	0.01707	100.00000	0.01703				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	24.73199	100.00000	24.67208				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	79.50023				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	93.83033	100.00000	93.58974				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	102.92363				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	102.92363				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	102.93884				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.93884				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	102.90843				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.70445				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	101.74838				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.76602				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	101.73066				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	101.65137				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			10.50500	100.35587	10.50500	100.32760				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
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	97.65309				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	243.47444				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	243.52182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	101.68662				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	99.83216				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	102.93000				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.05978				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL141 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	102.37082				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.01938				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.69195				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	102.08478				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.66036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.59840				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	101.86066	10.23000	101.83306				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	105.80926				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			10.51500	102.40978	10.51500	102.38111				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65497				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	125.84843	1.75000	125.78787				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64258				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	101.68681				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.59832				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.78119				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	102.38002				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	103.38098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.05181				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.67778				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.62392				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.69891				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.72189				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL189 On 20/09/2022 Spot Bond				100.00000	0.00000	101.72730				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.72730				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	101.82835				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	101.65137				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81420				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	102.77449				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	101.82835				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	103.06817				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.75738				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.75738				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	175.72082				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	176.98021				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.55058				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.13554				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	101.58410				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.62215				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	92.30676				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.56463				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.56288				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.67073				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.39516				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.79417				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.78286				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.66363				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.63709				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	102.00077				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	100.61107				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	99.97427				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	99.72014				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	22.57283	100.00000	22.51815				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	93.92595				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCP11 SPOT										0.00	0	0
Total For ADCP11										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	81.59645	100.00000	81.41593				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	18.51803	100.00000	18.47317				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	2.57692	100.00000	2.57061				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	100.94122				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	100.97202				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	101.07463				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/10/2042 Spot Bond				100.00000	0.00000	100.91043				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A On 18/10/2019 Spot Bond				100.00000	0.00000	100.92071				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B On 18/10/2019 Spot Bond				100.00000	0.00000	101.17718				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B On 18/04/2019 Spot Bond				100.00000	0.00000	101.12596				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	101.54489			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	101.39191			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	39.19581	100.00000	39.09473			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	11.63841	100.00000	11.60840			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	12.02699	100.00000	11.97986			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.79484	100.00000	9.75646		875,000,000,000,000.00	8,750,000,000	8,750,000,000	
Total AIG2U SPOT								'5,000,000,000,000.00	8,750,000,000	8,750,000,000	
Total For AIG2U								'5,000,000,000,000.00	8,750,000,000	8,750,000,000	
AIR01 On 15/03/2019 Spot Bond			10.03500	98.19841	10.03500	98.17228		0.00	0	0	
Total AIR01 SPOT								0.00	0	0	
Total For AIR01								0.00	0	0	
AIR02 On 30/04/2023 Spot Bond			10.88000	104.66521	10.88000	104.63491		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			10.46500	93.47127	10.46500	93.44508		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	12.41571	100.00000	12.38822		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			11.20000	91.56097	11.20000	91.53356		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.76000	174.51711	2.76000	174.42839			786,194,832,000.00	284,853,200	142,426,600
Total AIRL01 SPOT									786,194,832,000.00	284,853,200	142,426,600
Total For AIRL01									786,194,832,000.00	284,853,200	142,426,600
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.89911			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.42598			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.52058			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.42856			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	42.23961	100.00000	42.13616			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	29.66217	100.00000	29.59032			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	8.75824	100.00000	8.73702			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	8.75824	100.00000	8.73702			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	3.86547	100.00000	3.85489			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.04811	100.00000	0.04806			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN002 On 28/02/2017 Spot Bond				100.00000	0.00000	99.96002				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006 On 20/12/2016 Spot Bond				100.00000	0.00000	101.47436				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 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
ASN008 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010 On 20/03/2019 Spot Bond				100.00000	0.00000	101.59839				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				100.00000	0.00000	101.54391				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 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
ASN014 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
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	98.31000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/06/2017 Spot Bond				100.00000	0.00000	115.35482				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.69000	137.91095	2.69000	247.22321				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024 On 20/06/2019 Spot Bond				100.00000	0.00000	99.98725				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 19/09/2017 Spot Bond				100.00000	0.00000	87.92607				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 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
ASN034 On 10/11/2019 Spot Bond				100.00000	0.00000	100.40199				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.70500	173.49920	2.70500	219.71205				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 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
ASN041 On 20/12/2016 Spot Bond				100.00000	0.00000	101.48499				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 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
ASN048 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
ASN051 On 24/09/2016 Spot Bond				100.00000	0.00000	101.47922				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN052 On 13/10/2016 Spot Bond				100.00000	0.00000	101.01837				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN054 On 16/04/2018 Spot Bond				100.00000	0.00000	100.93373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.00000	0.00000	100.89398				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.00000	0.00000	100.73476				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.00000	0.00000	100.59567				0.00	280,000,000	70,000,000
Total ASN061 SPOT										0.00	280,000,000	70,000,000
Total For ASN061										0.00	280,000,000	70,000,000
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	98.94915				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 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
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	99.86317				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	101.62303				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.00000	0.00000	100.43073				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 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
ASN070 On 30/06/2016 Spot Bond				100.00000	0.00000	101.13757				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN072 On 20/07/2018 Spot Bond				100.00000	0.00000	85.61647				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 02/07/2016 Spot Bond				100.00000	0.00000	101.15365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.88269				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	101.61579				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.88003				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	101.24945				0.00	0	2,500,000
Total ASN083 SPOT										0.00	0	2,500,000
Total For ASN083										0.00	0	2,500,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	99.78587				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	101.40556				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	101.17110				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.90120				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 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
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	100.41491				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 17/08/2016 Spot Bond				100.00000	0.00000	100.20087				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				100.00000	0.00000	60.41706				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	99.82970				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	101.66022				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	101.97626				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
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	100.83904				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	100.69221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN12 On 20/12/2020 Spot Bond				100.00000	0.00000	102.11062				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12 On 20/03/2019 Spot Bond				100.00000	0.00000	101.62937				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12 On 24/02/2019 Spot Bond				100.00000	0.00000	100.04726				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12 On 24/02/2019 Spot Bond				100.00000	0.00000	100.05881				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond				100.00000	0.00000	100.04648				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	99.80748				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	99.80909				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13 On 20/12/2020 Spot Bond				100.00000	0.00000	102.69246				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13 On 31/12/2018 Spot Bond				100.00000	0.00000	70.54816				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			2.93000	136.01249	2.93000	136.12911				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	103.04796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN138 SPOT										0.00	0	0
Total For ASN138										0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond				100.00000	0.00000	70.44542				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14(On 20/06/2017 Spot Bond				100.00000	0.00000	100.91243				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14(On 20/06/2020 Spot Bond				100.00000	0.00000	100.74677				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	6,836,005,600
Total ASN145 SPOT										0.00	0	6,836,005,600
Total For ASN145										0.00	0	6,836,005,600
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	100.56235				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	100.56235				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14(On 11/11/2016 Spot Bond				100.00000	0.00000	100.58334				0.00	0	0
Total ASN148 SPOT										0.00	0	0
Total For ASN148										0.00	0	0
ASN14(On 31/01/2022 Spot Bond			100.00000	1.05029	100.00000	0.00000				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN35(On 20/12/2016 Spot Bond			100.00000	69.65417	100.00000	69.50002				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	32.13388	100.00000	32.05604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	32.22708	100.00000	32.14901				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	31.80768	100.00000	31.73063				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	66.64401	100.00000	66.48256				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	95.83717	100.00000	95.59269				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	32.03873	100.00000	31.96111				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	63.38910	100.00000	63.23554				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	93.41845	100.00000	93.18432				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	2.65558	100.00000	2.64914				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	23.44252	100.00000	23.38511				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.63180				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	101.45304				0.00	0	3,000,000,000
Total BAW10 SPOT										0.00	0	3,000,000,000
Total For BAW10										0.00	0	3,000,000,000
BAW11 On 01/10/2018 Spot Bond			9.91000	101.24895	9.91000	101.22219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.22468			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	99.48286			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	100.10634			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			11.35000	93.57108	11.35000	93.54286		23,835,000,000,000.00	2,100,000,000	6,100,000,000	
Total BAW19 SPOT								23,835,000,000,000.00	2,100,000,000	6,100,000,000	
Total For BAW19								23,835,000,000,000.00	2,100,000,000	6,100,000,000	
BAW21 On 24/03/2022 Spot Bond			10.96000	94.55558	10.96000	94.52816		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.57052	9.30000	101.54542		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	102.32989		0.00	370,000,000	1,676,400,000	
Total BAW22 SPOT								0.00	370,000,000	1,676,400,000	
Total For BAW22								0.00	370,000,000	1,676,400,000	
BAW23 On 15/10/2017 Spot Bond			100.00000	36.32266	100.00000	36.23370		0.00	0	0	
Total BAW23U SPOT								0.00	0	0	
Total For BAW23U								0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.79234		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			9.72500	101.73494	9.72500	101.70855		0.00	0	0	
Total BAW8 SPOT								0.00	0	0	
Total For BAW8								0.00	0	0	
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.83980		0.00	0	0	
Total BAYA06 SPOT								0.00	0	0	
Total For BAYA06								0.00	0	0	
BAYA06 On 31/12/2017 Spot Bond			12.59617	100.67212	12.59617	100.62506		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.83337	11.06000	101.80402				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			10.91334	100.97073	10.91334	101.46845				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	102.03068				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	101.87650				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.87650				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.60943	99.52284	12.60943	100.39856				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			12.50000	100.30624	12.50000	100.27233				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.72119				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			12.42500	87.47751	12.42500	98.87487				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	101.77120				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			12.38500	82.57409	12.38500	100.84865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.72533				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.76321				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.76321				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	98.71216				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.00000	0.00000	101.76356				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.83628				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.76356				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.71088				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.71088				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.76368				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				100.00000	0.00000	101.49827				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				100.00000	0.00000	101.66333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.89250				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYB01 On 31/12/2016 Spot Bond			15.89554	102.09007	15.89554	102.03077				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.79707	101.89660	14.79707	101.90889				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.25574				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.25556				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.25565				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	102.33103				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.99078				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	66.10080	100.00000	65.97540				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.49370	100.00000	21.44107				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.56169	100.00000	19.51377				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.07512	100.00000	12.04554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.08606	100.00000	12.05679			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.59939	100.00000	14.56364			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.65012	100.00000	12.61914			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC103L On 12/08/2016 Spot Bond			100.00000	85.94223	100.00000	85.74822			0.00	0	0
Total BC103U SPOT									0.00	0	0
Total For BC103U									0.00	0	0
BC104L On 24/05/2016 Spot Bond			100.00000	99.18478	100.00000	99.45504			0.00	0	0
Total BC104U SPOT									0.00	0	0
Total For BC104U									0.00	0	0
BC105L On 02/09/2016 Spot Bond			100.00000	82.10529	100.00000	81.92834			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	98.11828	100.00000	97.85523			0.00	0	0
Total BC106U SPOT									0.00	0	0
Total For BC106U									0.00	0	0
BC107L On 29/07/2016 Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0
Total BC107U SPOT									0.00	0	0
Total For BC107U									0.00	0	0
BC108L On 28/10/2016 Spot Bond			100.00000	83.57530	100.00000	83.32432			0.00	0	0
Total BC108U SPOT									0.00	0	0
Total For BC108U									0.00	0	0
BC109L On 24/08/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978		830,000,000,000,000.00	28,300,000,000	28,300,000,000	
Total BC109U SPOT								10,000,000,000,000.00	28,300,000,000	28,300,000,000	
Total For BC109U								10,000,000,000,000.00	28,300,000,000	28,300,000,000	
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.80679			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	101.11379			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.23171			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	12.62836	100.00000	12.59777			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	12.62836	100.00000	12.59777			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	103.44901	2.02000	192.65530			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			9.40000	85.80089	9.40000	150.27451			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			9.40000	87.12068	9.40000	150.84126			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			9.78500	89.29593	9.78500	89.27262			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			9.13500	97.81446	9.13500	97.79072		182,700,000,000.00	20,000,000	20,000,000	
Total BEER02 SPOT								182,700,000,000.00	20,000,000	20,000,000	
Total For BEER02								182,700,000,000.00	20,000,000	20,000,000	
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.66727	100.00000	8.64627		0.00	0	0	
Total BG1A7U SPOT								0.00	0	0	
Total For BG1A7U								0.00	0	0	
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.50041	100.00000	7.48224		0.00	0	0	
Total BG1A8U SPOT								0.00	0	0	
Total For BG1A8U								0.00	0	0	
BG1B2U On 23/11/2032 Spot Bond			100.00000	7.50041	100.00000	7.48224		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	7.95701	100.00000	7.93772				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	0.00005	100.00000	0.00005				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	10.64585	100.00000	10.62006				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	14.70448	100.00000	14.66886				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	100.84940				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	101.00620				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.91087				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	100.95811				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	101.08985				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	86.90476	100.00000	86.69834				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.56459				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.95346				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.57700				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.61420				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.66375				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	85.04673	100.00000	84.84848				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y: On 30/10/2016 Spot Bond			100.00000	85.04673	100.00000	84.84848				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.72020				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.74965				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			9.22500	101.40063	9.22500	101.37578				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	101.83799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.99487			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	61.11755	100.00000	60.96949			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	61.11755	100.00000	60.96949			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	101.06448			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			12.25500	96.30310	12.25500	96.27197		2,451,000,000,000.00	200,000,000	200,000,000	
Total BGL02 SPOT								2,451,000,000,000.00	200,000,000	200,000,000	
Total For BGL02								2,451,000,000,000.00	200,000,000	200,000,000	
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.62668		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			12.14500	89.30525	12.14500	96.93729		0.00	0	0	
Total BGL04 SPOT								0.00	0	0	
Total For BGL04								0.00	0	0	
BGL05 On 04/09/2025 Spot Bond			12.25000	97.72698	12.25000	99.64308		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	99.69071		0.00	500,000,000	250,000,000	
Total BGL06 SPOT								0.00	500,000,000	250,000,000	
Total For BGL06								0.00	500,000,000	250,000,000	
BGL07 On 03/09/2027 Spot Bond			12.76500	97.05625	12.76500	98.61209		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	99.77275		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			12.25000	97.13790	12.25000	98.96212		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.63616			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			12.63000	101.83852	12.63000	100.00043			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	104.21534			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	102.21671			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	99.88594			0.00	120,000,000	60,000,000
Total BID04 SPOT									0.00	120,000,000	60,000,000
Total For BID04									0.00	120,000,000	60,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.06458			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			9.81500	101.08020	9.81500	101.05374		43,186,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								13,186,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								13,186,000,000,000.00	4,400,000,000	2,200,000,000	
BLG1A1 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	100.87400			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	102.08313			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	102.99939			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC09 On 19/07/2016 Spot Bond				100.00000	0.00000	100.72665			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC097 On 03/08/2016 Spot Bond				100.00000	0.00000	100.49751				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	100.21504				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	100.06482				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC106 On 26/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC106 SPOT										0.00	0	0
Total For BTC106										0.00	0	0
BTC108 On 03/06/2016 Spot Bond				100.00000	0.00000	99.83972				0.00	0	0
Total BTC108 SPOT										0.00	0	0
Total For BTC108										0.00	0	0
BTC109 On 07/06/2016 Spot Bond				100.00000	0.00000	99.75868				0.00	0	0
Total BTC109 SPOT										0.00	0	0
Total For BTC109										0.00	0	0
BTC110 On 23/06/2016 Spot Bond				100.00000	0.00000	99.41740				0.00	0	0
Total BTC110 SPOT										0.00	0	0
Total For BTC110										0.00	0	0
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	101.38247				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	99.18987				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	101.22134				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	98.90502				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	98.87409				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC117 SPOT										0.00	0	0
Total For BTC117										0.00	0	0
BTC117 On 19/10/2016 Spot Bond				100.00000	0.00000	100.78260				0.00	0	0
Total BTC118 SPOT										0.00	0	0
Total For BTC118										0.00	0	0
BTC118 On 05/08/2016 Spot Bond				100.00000	0.00000	98.51262				0.00	0	0
Total BTC119 SPOT										0.00	0	0
Total For BTC119										0.00	0	0
BTC119 On 03/06/2016 Spot Bond				100.00000	0.00000	99.83503				0.00	0	0
Total BTC120 SPOT										0.00	0	0
Total For BTC120										0.00	0	0
BTC120 On 07/06/2016 Spot Bond				100.00000	0.00000	99.75265				0.00	0	0
Total BTC121 SPOT										0.00	0	0
Total For BTC121										0.00	0	0
BTC121 On 05/08/2016 Spot Bond				100.00000	0.00000	98.51199				0.00	0	0
Total BTC122 SPOT										0.00	0	0
Total For BTC122										0.00	0	0
BTC122 On 26/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC123 SPOT										0.00	0	0
Total For BTC123										0.00	0	0
BTC123 On 11/08/2016 Spot Bond				100.00000	0.00000	98.17661				0.00	0	0
Total BTC124 SPOT										0.00	0	0
Total For BTC124										0.00	0	0
BTC124 On 27/05/2016 Spot Bond				100.00000	0.00000	99.72410				0.00	0	0
Total BTC125 SPOT										0.00	0	0
Total For BTC125										0.00	0	0
BTC125 On 17/11/2016 Spot Bond				100.00000	0.00000	96.08598				0.00	0	0
Total BTC126 SPOT										0.00	0	0
Total For BTC126										0.00	0	0
BTC126 On 22/08/2016 Spot Bond				100.00000	0.00000	98.15533				0.00	0	0
Total BTC128 SPOT										0.00	0	0
Total For BTC128										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	92.54334	100.00000	92.31141				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.44968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.49687				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.64466				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.17775				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	25.49930	100.00000	25.43685				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			10.42500	102.39972	10.42500	102.37175				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	103.48295				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			16.08500	93.67216	16.08500	93.63280				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	102.46056				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			13.88500	98.55238	13.88500	98.51604				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.92500	99.78497	9.92500	99.75870				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	97.41689				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			13.88500	95.63077	13.88500	95.59551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	97.04841			0.00	220,000,000	110,000,000
Total CBL20 SPOT									0.00	220,000,000	110,000,000
Total For CBL20									0.00	220,000,000	110,000,000
CBL22 On 06/05/2020 Spot Bond			11.65000	90.73589	11.65000	90.70797			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.21724			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.63172			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.52598			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			11.25000	100.09877	11.25000	100.06900			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.30500	111.38537	11.30500	111.35192			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			11.36000	106.60861	11.36000	106.57643		15,904,000,000,000.00	1,400,000,000	350,000,000	
Total CCT02 SPOT								15,904,000,000,000.00	1,400,000,000	350,000,000	
Total For CCT02								15,904,000,000,000.00	1,400,000,000	350,000,000	
CCT03 On 15/03/2025 Spot Bond			11.38000	100.97351	11.38000	100.94314		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	102.66276		0.00	0	0	
Total CGR10 SPOT								0.00	0	0	
Total For CGR10								0.00	0	0	
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.12865		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	103.14910		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85670				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	101.30372				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.89772				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.94083				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	22.17468	100.00000	22.12096				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	24.07273	100.00000	24.01442				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	24.56323	100.00000	24.50307				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	101.42230				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	100.41692				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.53079				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	100.57589				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.53630				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.58909				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.64996				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	99.89365				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	99.88553				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										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
CLN18 On 01/07/2021 Spot Bond			10.11000	104.06343	10.11000	104.03523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				100.00000	0.00000	101.21569				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	130.46658	2.76000	130.40021				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	103.29780				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	127.98067	3.14000	130.33449				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	101.91361	8.25000	101.89107				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.90000	137.44046	2.90000	131.13671				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	135.91917	2.40000	129.68688				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	102.27704				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			9.34500	100.57766	9.34500	100.55283				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.91238				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.91238				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			9.39500	100.54405	9.39500	100.51912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.39500	100.54405	9.39500	100.51912				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.44500	103.63448	9.44500	103.60835				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.72215				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.87424				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.24510				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.04713				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			13.50000	93.08841	13.50000	93.05501				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.36218	9.35000	102.33649				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.80081				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	101.64902				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	101.84081				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	101.84081				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	101.84081				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			10.31500	100.00107	10.31500	99.97374				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.98868				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	103.65657				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	101.80619				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	101.61603				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	101.77594				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
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.01279				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.02642				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88340				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	102.38315				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.58969				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.14092				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.72458				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.62314				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.98874				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	108.88500	10.00000	108.85700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.47983				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.60738				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.53035				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.82296				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.50725				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.83537				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.58665				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	183.41655				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.52018				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	184.18974				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	182.58174				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	183.65303				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	100.27777				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			12.00500	89.45834	12.00500	89.43000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.52500	90.76555	12.52500	90.73560				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.52478				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.84945				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.27242				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.79888				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.64539				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.62619	8.80500	100.61065				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	100.80558				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.71690				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.74344				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.84583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.75759				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.89908				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.52478				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	158.20873				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.73794				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	102.10575				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.53251				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				100.00000	0.00000	101.96949				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.56288				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.79628				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.73191				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	101.49383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	100.69325				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	99.90764				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	100.60197				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	100.79470				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	101.52401				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			11.18500	98.66402	11.18500	98.63485				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	101.64332				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.60060				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			13.32500	100.70548	13.32500	100.67019				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.62197				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			13.35500	100.95079	13.35500	100.91494				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	108.52106	10.02000	108.49192				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.62197				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.81127				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	83.21407				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.62118				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.65125				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.65142				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.58201				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.65000	98.95268	10.65000	98.92478				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34609				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.80181				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.69897	10.98000	99.67002				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	101.99839	11.00000	101.96871				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	101.82789				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 22/07/2017 Spot Bond				100.00000	0.00000	100.82969				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			13.11500	96.80828	13.11500	96.77486				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	101.98349				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	101.65112				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond				100.00000	0.00000	100.85550				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38(On 20/09/2019 Spot Bond				100.00000	0.00000	101.74865				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN38(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
CLN39(On 01/10/2016 Spot Bond				100.00000	0.00000	101.32952				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39(On 20/03/2017 Spot Bond				100.00000	0.00000	101.58069				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39(On 20/12/2019 Spot Bond				100.00000	0.00000	87.25017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.66009				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	99.84024				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.78409				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	102.84080				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.26385				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.26251				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.65998				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.84559				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	101.43193				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.43193				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	100.03266				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	101.49210				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	82.75668				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.66882				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	100.59779				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	101.12549				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.82795				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.83679				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	101.13061				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.81028				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	102.14587				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.89863				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	101.19710				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.73453	4.00000	100.31607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.86783				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.98700				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	44.06731	7.01000	44.66451				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	102.00466				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	101.05186				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	102.64856				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	102.44585				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	102.64856				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	105.50142				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	102.38413				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	101.88131				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	100.27216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	102.35767				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.64766				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	102.68013				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	102.83350				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	102.93913				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	102.35623				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40097				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.81915				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.71724				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	101.34091				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	100.62465				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	102.90683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	104.20426				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 07/06/2017 Spot Bond				100.00000	0.00000	100.41428				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 06/09/2016 Spot Bond				100.00000	0.00000	100.44627				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0
CLN443 On 23/05/2021 Spot Bond				100.00000	0.00000	100.08167				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			100.00000	12.96786	100.00000	12.93931				0.00	0	19,796,000,000
Total CLN445 SPOT										0.00	0	19,796,000,000
Total For CLN445										0.00	0	19,796,000,000
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	171.61557				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			9.78500	89.29593	9.78500	89.27262				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			9.40000	34.26827	9.40000	150.27451				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			9.40000	34.75244	9.40000	150.84126				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	101.18533				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.29496				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				100.00000	0.00000	101.73980				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	101.64076				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	101.66028				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	101.19151				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	101.67797				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.79888				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.54704				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.61602				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.60717				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	101.61596				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.00000	0.00000	101.67766				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.99971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.11529				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.52500	102.96740	9.52500	102.96762				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			9.73000	98.47133	9.73000	98.44577		16,151,800,000,000.00		1,660,000,000	830,000,000	
Total COJ04 SPOT								16,151,800,000,000.00		1,660,000,000	830,000,000	
Total For COJ04								16,151,800,000,000.00		1,660,000,000	830,000,000	
COJ05 On 05/06/2023 Spot Bond			10.70000	107.01016	10.70000	106.97970				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			10.86000	101.57727	10.86000	101.54808				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			10.96500	100.59642	10.96500	100.56709				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			11.25000	91.28151	11.25000	91.25421				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			12.13000	89.50299	12.13000	89.47420		16,982,000,000,000.00		1,400,000,000	350,000,000	
Total COT02 SPOT								16,982,000,000,000.00		1,400,000,000	350,000,000	
Total For COT02								16,982,000,000,000.00		1,400,000,000	350,000,000	
COT03 On 05/06/2028 Spot Bond			12.13000	83.10443	12.13000	83.07770				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	99.90680				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	13.25980	100.00000	13.22768				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.02216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.54619				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	99.97691				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	13.31781	100.00000	13.28554				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	18.93821	100.00000	18.89233				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	82.03161	100.00000	81.85212				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	21.71029	100.00000	21.65712				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	17.72268	100.00000	17.68022				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			12.62500	94.16648	12.62500	94.13482				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	24.50739	100.00000	24.44802				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	16.21708	100.00000	16.17780				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	25.24803	100.00000	25.18687				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.75000	98.74260	8.75000	98.71962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.16178				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	100.51184				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	102.85274				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	99.97713				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	99.82794				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.81980				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	101.15742				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	100.55696				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	100.52105				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	40.55651	100.00000	40.47622				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.10216				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.19442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL004 On 20/06/2019 Spot Bond				100.00000	0.00000	101.85487				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL007 On 20/12/2019 Spot Bond				100.00000	0.00000	61.93213				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			10.39000	98.71076	10.39000	98.68344				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			8.24500	99.57264	8.24500	99.55025				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	95.05209	100.00000	94.80519				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			10.24500	100.43056	10.24500	100.40299		3,382,899,000,000.00		330,200,000	165,100,000	
Total DV22 SPOT								3,382,899,000,000.00		330,200,000	165,100,000	
Total For DV22								3,382,899,000,000.00		330,200,000	165,100,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	16.58853	100.00000	16.55161				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			10.67500	99.24971	10.67500	99.22136		2,135,000,000,000.00		200,000,000	140,000,000	
Total DV23 SPOT								2,135,000,000,000.00		200,000,000	140,000,000	
Total For DV23								2,135,000,000,000.00		200,000,000	140,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.59693	100.00000	12.56891				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.59500	97.90905	10.59500	97.88128				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.60702	9.69000	102.58035				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.60000	92.85900	11.60000	92.83024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.71610	10.10000	102.68830				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC01 On 11/06/2016 Spot Bond				100.00000	0.00000	101.65917				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	101.35122				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	100.04111				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.00000	0.00000	101.52095				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	100.04304				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	99.86703				0.00	0	0
Total DVC019 SPOT										0.00	0	0
Total For DVC019										0.00	0	0
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	100.04216				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	101.99253				0.00	0	0
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC02 On 16/09/2016 Spot Bond				100.00000	0.00000	101.49789				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	101.54095				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	101.62103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC024 SPOT									0.00	0	0
Total For DVC024									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.19233			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.33123			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	100.96962			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			9.31500	118.49119	9.31500	118.46155		346,331,700,000.00		37,180,000	54,090,000
Total E170 SPOT								346,331,700,000.00		37,180,000	54,090,000
Total For E170								346,331,700,000.00		37,180,000	54,090,000
E170/R On 01/08/2020 Spot Bond			100.00000	20.39465	100.00000	20.34926			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			10.31500	99.86406	10.31500	99.83676			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			10.45000	98.94289	10.45000	98.91550			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			10.71500	97.99341	10.71500	97.96562			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			2.94000	104.60485	2.94000	104.55121			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.98603			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.66497				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.79851				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.64897	100.00000	17.60574				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			2.37000	105.92480	2.37000	105.87203				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	108.01905	2.25000	107.96558				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			2.24500	129.22790	2.24500	129.16403				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.23000	116.95796	2.23000	116.90021				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			2.23000	117.57887	2.23000	117.52073				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			2.29000	108.19236	2.29000	108.13874				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			2.35000	106.33702	2.35000	106.28410				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	108.01905	2.25000	107.96558				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			10.62000	103.25254	10.62000	103.22319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.52000	102.94748	10.52000	102.91881				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.18000	94.76806	11.18000	94.74004				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			11.38500	85.88355	11.38500	91.25108				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			11.52500	95.47200	11.52500	97.48597				0.00	0	2,999,999,700
Total EMM05 SPOT										0.00	0	2,999,999,700
Total For EMM05										0.00	0	2,999,999,700
EMM06 On 23/06/2025 Spot Bond			11.28000	98.59351	11.28000	100.98015				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	99.90860				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.66562				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.49628				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.48008				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.17138				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	99.83816				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	16.57498	100.00000	16.53483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	6.78911	100.00000	6.77267				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC1I On 22/08/2016 Spot Bond				100.00000	0.00000	100.06806				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	100.51673				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC2I On 22/08/2016 Spot Bond				100.00000	0.00000	100.06585				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC2I On 22/08/2016 Spot Bond				100.00000	0.00000	102.09247				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC2I On 22/02/2017 Spot Bond				100.00000	0.00000	100.00977				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2I On 04/11/2016 Spot Bond				100.00000	0.00000	100.48484				0.00	0	0
Total EPFC25 SPOT										0.00	0	0
Total For EPFC25										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.30816				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	97.13800				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			13.38500	93.50876	13.38500	93.47567				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	99.05927				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	98.80659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.22776				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.22811				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.23973				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.25169				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.21954				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.21086				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.21687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.21110			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.20869			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	100.21952			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.22760			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	100.21865			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.98500	101.37214	8.98500	101.34780		770,373,900,000,000.00	85,740,000,000	44,370,000,000	
Total ES18 SPOT								'0,373,900,000,000.00	85,740,000,000	44,370,000,000	
Total For ES18								'0,373,900,000,000.00	85,740,000,000	44,370,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.91832	9.25000	100.89339		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			9.84500	104.09717	9.84500	104.06969		206,811,130,834,000.00	21,006,717,200	6,997,450,000	
Total ES23 SPOT								16,811,130,834,000.00	21,006,717,200	6,997,450,000	
Total For ES23								16,811,130,834,000.00	21,006,717,200	6,997,450,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.35232	10.00000	103.32462		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			10.26000	86.43711	10.26000	86.41348		291,384,000,000,000.00	28,400,000,000	13,300,000,000	
Total ES26 SPOT								11,384,000,000,000.00	28,400,000,000	13,300,000,000	
Total For ES26								11,384,000,000,000.00	28,400,000,000	13,300,000,000	
ES33 On 15/09/2033 Spot Bond			10.89000	75.30502	10.84500	75.56006		810,926,800,000,000.00	258,120,000,000	201,510,000,000	
Total ES33 SPOT								10,926,800,000,000.00	258,120,000,000	201,510,000,000	
Total For ES33								10,926,800,000,000.00	258,120,000,000	201,510,000,000	
ES42 On 25/04/2042 Spot Bond			11.00000	79.41696	11.00000	79.39372		448,360,000,000,000.00	40,760,000,000	31,640,000,000	

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 ES42 SPOT										18,360,000,000,000.00	40,760,000,000	31,640,000,000
Total For ES42										18,360,000,000,000.00	40,760,000,000	31,640,000,000
EXX01 On 19/05/2017 Spot Bond			100.00000		0.00000	99.57519				0.00	0	7,500,000,000
Total EXX01 SPOT										0.00	0	7,500,000,000
Total For EXX01										0.00	0	7,500,000,000
EXX02 On 19/05/2019 Spot Bond			100.00000		0.00000	97.78555				0.00	6,280,000,000	3,140,000,000
Total EXX02 SPOT										0.00	6,280,000,000	3,140,000,000
Total For EXX02										0.00	6,280,000,000	3,140,000,000
FIFB03 On 26/06/2016 Spot Bond			100.00000		0.00000	101.41019				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond			100.00000		0.00000	100.01399				0.00	660,000,000	330,000,000
Total FIFB04 SPOT										0.00	660,000,000	330,000,000
Total For FIFB04										0.00	660,000,000	330,000,000
FIFB05 On 28/02/2017 Spot Bond			100.00000		0.00000	99.90680				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond			100.00000		0.00000	100.02216				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	99.97691				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	100.00890				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	101.11376				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	101.70492				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	101.76900				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	102.37950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC28 SPOT										0.00	0	0
Total For FIFC28										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.15739	100.00000	0.15701				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	0.15739	100.00000	0.15701				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	11.01180	100.00000	10.98512				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.72006	100.00000	10.69409				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.68080				0.00	507,000,000	169,000,000
Total FR2A4A SPOT										0.00	507,000,000	169,000,000
Total For FR2A4A										0.00	507,000,000	169,000,000
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.47055				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.85742				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.97512				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			10.48500	99.28616	10.48500	99.25844				0.00	0	160,000,000
Total FRB05 SPOT										0.00	0	160,000,000
Total For FRB05										0.00	0	160,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.62793				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	101.62785				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.79861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.34384				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	102.02582				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	102.18693				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.35000	96.87385	11.35000	99.74372				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	103.52507				0.00	440,000,000	110,000,000
Total FRB15 SPOT										0.00	440,000,000	110,000,000
Total For FRB15										0.00	440,000,000	110,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.25610				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	101.43692				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	101.32784				0.00	280,000,000	70,000,000
Total FRB18 SPOT										0.00	280,000,000	70,000,000
Total For FRB18										0.00	280,000,000	70,000,000
FRB19 On 14/04/2021 Spot Bond			12.55000	100.68491	12.55000	100.65143				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	101.27005				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.18500	106.93779	11.18500	106.90600				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.72012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.20000	140.51223	2.20000	141.38506			233,406,360,000.00	106,093,800	53,046,900
Total FRBI22 SPOT									233,406,360,000.00	106,093,800	53,046,900
Total For FRBI22									233,406,360,000.00	106,093,800	53,046,900
FRBI23 On 07/12/2023 Spot Bond			2.51000	122.98279	2.51000	285.00533			1,249,572,878,000.00	497,837,800	248,918,900
Total FRBI23 SPOT									1,249,572,878,000.00	497,837,800	248,918,900
Total For FRBI23									1,249,572,878,000.00	497,837,800	248,918,900
FRBI25 On 31/01/2025 Spot Bond			2.40500	112.77894	2.40500	119.82330			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.08000	95.66928	3.08000	161.54541			237,276,424,000.00	77,037,800	38,518,900
Total FRBI28 SPOT									237,276,424,000.00	77,037,800	38,518,900
Total For FRBI28									237,276,424,000.00	77,037,800	38,518,900
FRBI33 On 07/12/2033 Spot Bond			3.20000	104.95491	3.20000	205.95127			193,992,960,000.00	60,622,800	30,311,400
Total FRBI33 SPOT									193,992,960,000.00	60,622,800	30,311,400
Total For FRBI33									193,992,960,000.00	60,622,800	30,311,400
FRBI46 On 31/03/2046 Spot Bond			3.74000	90.49177	3.74000	90.59341			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.31100	72.73878	7.31100	72.25199			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.29800	47.29940	9.29800	46.44474			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.54000	45.93228	9.54000	45.03204			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04 On 15/03/2017 Spot Bond			100.00000	61.11755	100.00000	60.96949			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC05 On 13/10/2018 Spot Bond			100.00000	24.36970	100.00000	24.29278			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	30.15927	100.00000	30.01008			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	102.58572				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	101.91677				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	101.68682				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	101.83189				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.14023	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	100.14023	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	101.82835				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	101.75229				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	101.96097				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.80182				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.11269	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 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
FRC126 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
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.90248				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 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
FRC129 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
FRC130 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
FRC131 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
FRC132 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
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	102.29637				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	102.23459				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142 On 20/09/2017 Spot Bond			100.09221	45.41793	100.09221	45.30782				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.65488				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	104.77499				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	101.79639				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond			5.76400	94.06240	5.76400	98.00000				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 FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.81412				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.67438				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.72214				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	102.19053				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	101.69561				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	71.77449	13.22500	71.74912				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.61079				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.61256				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	102.25272				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	101.60222				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			3.63500	105.27115	3.63500	108.85384				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	101.73990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.73990				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.02045				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	101.52478				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	101.73990				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.65135				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	101.61773				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.59526				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	101.85799				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	76.45057				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.86034				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	102.10222				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	102.10045				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2019 Spot Bond				100.00000	0.00000	101.72229				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.72229				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2017 Spot Bond				100.00000	0.00000	101.25029				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.30967				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond				100.00000	0.00000	101.80685				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 17/04/2017 Spot Bond				100.00000	0.00000	100.97208				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.97208				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 06/05/2017 Spot Bond				100.00000	0.00000	100.52576				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.49515	8.75000	100.47152				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	101.69389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	12.30471	100.00000	12.27490				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	11.38165	100.00000	11.35407				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	97.37580				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	14.73106	100.00000	14.69537				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.77521				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	41.66274	100.00000	41.56070				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	100.43770				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	11.65833	100.00000	11.63008				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	40.40469	100.00000	40.30681				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	100.43765				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	40.38352	100.00000	40.28569				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	100.43673				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.41798				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	100.56814				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.53845				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.01000	135.63683	3.01000	135.56688				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	100.38758				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	100.38328				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	100.38328				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	100.15159				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	101.73498				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	101.60225				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	101.64090				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	101.80141				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23 On 25/06/2018 Spot Bond				100.00000	0.00000	101.41035				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	100.96561				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			3.87000	129.75854	3.87000	129.68860				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	102.52871				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	101.09681				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	87.55333				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	91.99923				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	88.20335				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	93.87254				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	96.06371				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	86.62073				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	86.26787				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	101.99679				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	93.10185				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	101.97906				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	101.59437				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	88.91640				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	75.25611				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	92.78019				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond				100.00000	0.00000	81.29305				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	101.97452				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.73870				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			3.54000	113.79926	3.54000	131.90885				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.82115				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.59000	106.07924	3.59000	131.56965			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			3.57000	104.12458	3.57000	131.70521			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			2.51000	101.59649	2.51000	137.58513			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			2.58000	102.48964	2.58000	150.98201			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.81559			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.61598			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.81058			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	102.07219			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	102.00504			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	101.76302			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.76125			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	100.87859				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	17.61758	100.00000	17.57490				0.00	0	0
Total FRD011U SPOT										0.00	0	0
Total For FRD011U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	43.69056	100.00000	43.58472				0.00	0	0
Total FRD091U SPOT										0.00	0	0
Total For FRD091U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	83.44671	100.00000	83.25792				0.00	0	0
Total FRD111U SPOT										0.00	0	0
Total For FRD111U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	14.09764	100.00000	14.06311				0.00	0	0
Total FRD131U SPOT										0.00	0	0
Total For FRD131U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.69265				0.00	60,000,000	30,000,000
Total FRJ17 SPOT										0.00	60,000,000	30,000,000
Total For FRJ17										0.00	60,000,000	30,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.68406				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.90207				0.00	0	2,040,000,000
Total FRJ19 SPOT										0.00	0	2,040,000,000
Total For FRJ19										0.00	0	2,040,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.99967				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.14533				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	102.72598				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	3.17962	100.00000	3.17351				0.00	0	0
Total FRS011U SPOT										0.00	0	0
Total For FRS011U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS021 On 13/05/2021 Spot Bond			100.00000	3.17962	100.00000	3.17351				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.15800	84.95529	2.15800	111.60433				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			2.47000	110.09859	2.47000	119.28190				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.82363				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.96179	10.38000	100.93337				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.96179	10.38000	100.93337				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			2.61000	107.36820	2.61000	116.50891				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			2.64000	221.71411	2.64000	221.60207				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			2.58000	117.15562	2.58000	117.09658				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.67000	220.83906	2.67000	220.72729				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	91.71403				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.89000	115.41495	2.89000	115.35580				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/03/2038 Spot Bond			2.77500	113.39718	2.77500	113.33942			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.77500	113.39718	2.77500	113.33942			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.79000	120.43639	2.79000	217.27029			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.84000	118.73695	2.84000	215.84955			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.42000	104.83128	2.42000	104.77891			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.87000	169.78104	2.87000	215.00257			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.05000	93.75518	3.05000	108.28453			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.12000	102.26373	3.12000	160.89892			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.50000	87.85379	3.50000	100.58911			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.11000	102.39364	3.11000	161.06026			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/08/2016 Spot Bond			100.00000	86.09075	100.00000	85.89598			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.17000	160.17822	3.17000	160.09500			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS132 On 07/12/2033 Spot Bond			3.38000	199.13011	3.38000	201.21288			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	80.54922			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.43000	88.55583	3.43000	101.74135			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.40000	88.93573	3.40000	102.24010			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.21000	90.41961	3.21000	105.46895			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			2.98000	163.25875	2.98000	163.17476			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.15000	207.39963	3.15000	207.29198			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS139 On 08/08/2016 Spot Bond				100.00000	0.00000	100.37698			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS140 On 19/09/2016 Spot Bond				100.00000	0.00000	101.49364			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS141 On 03/10/2016 Spot Bond				100.00000	0.00000	104.87411			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.11000	161.14372	3.11000	161.06026			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.11000	161.14372	3.11000	161.06026			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			3.40000	94.97365	3.40000	156.45609				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			3.19000	112.52971	3.19000	112.68634				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14 On 31/01/2022 Spot Bond			2.71000	137.21711	2.71000	137.68910				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14 On 06/05/2021 Spot Bond				100.00000	0.00000	73.68600				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.46000	154.98883	3.46000	155.52258				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			3.50000	154.31021	3.50000	154.90380				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.27000	124.82521	2.27000	289.27692				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	125.68077	2.16000	291.26053				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	120.20634	2.88000	278.56831				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			2.67000	101.30078	2.67000	137.97494				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.70140				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			2.20000	141.45491	2.20000	141.38506			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	100.95648			0.00	882,300,000	294,100,000
Total FRS56 SPOT									0.00	882,300,000	294,100,000
Total For FRS56									0.00	882,300,000	294,100,000
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.22007			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.55618			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			2.45000	116.49610	2.45000	116.43780			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	44.65209	104.97509	44.54034			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	49.98230	101.07593	49.86004			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	43.84656	100.44759	43.73991			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	48.29316	100.76967	48.17537			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			2.16000	124.15640	2.16000	124.09528			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			2.35000	97.90819	2.35000	120.34209			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	99.23658			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			2.38000	97.67779	2.38000	120.05880			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	99.89787			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	124.13042	2.36000	287.66607			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.42161			0.00	2,400,000,000	600,000,000
Total FRS94 SPOT									0.00	2,400,000,000	600,000,000
Total For FRS94									0.00	2,400,000,000	600,000,000
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	99.97656			0.00	362,400,000	90,600,000
Total FRS96 SPOT									0.00	362,400,000	90,600,000
Total For FRS96									0.00	362,400,000	90,600,000
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			7.36500	101.72167	7.36500	101.70160			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			8.77500	101.33289	8.77500	101.30924			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			9.03500	103.69782	9.03500	103.67279			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			9.68500	98.30953	9.68500	98.28427		1,452,750,000,000.00		150,000,000	1,381,800,000
Total FRX19 SPOT								1,452,750,000,000.00		150,000,000	1,381,800,000
Total For FRX19								1,452,750,000,000.00		150,000,000	1,381,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			9.95000	97.16349	9.95000	97.13771			11,940,000,000,000.00	1,200,000,000	840,000,000
Total FRX20 SPOT									11,940,000,000,000.00	1,200,000,000	840,000,000
Total For FRX20									11,940,000,000,000.00	1,200,000,000	840,000,000
FRX23 On 28/02/2023 Spot Bond			10.72500	87.78986	10.72500	87.76506			3,646,500,000,000.00	340,000,000	170,000,000
Total FRX23 SPOT									3,646,500,000,000.00	340,000,000	170,000,000
Total For FRX23									3,646,500,000,000.00	340,000,000	170,000,000
FRX24 On 10/12/2024 Spot Bond			10.89000	104.18795	10.89000	104.15777			4,356,000,000,000.00	400,000,000	200,000,000
Total FRX24 SPOT									4,356,000,000,000.00	400,000,000	200,000,000
Total For FRX24									4,356,000,000,000.00	400,000,000	200,000,000
FRX26 On 01/10/2026 Spot Bond			11.29000	90.66017	11.29000	90.63298			237,090,000,000,000.00	21,000,000,000	20,500,000,000
Total FRX26 SPOT									237,090,000,000,000.00	21,000,000,000	20,500,000,000
Total For FRX26									237,090,000,000,000.00	21,000,000,000	20,500,000,000
FRX30 On 31/01/2030 Spot Bond			11.42000	91.68043	11.42000	91.65247			5,601,404,936,000.00	490,490,800	245,245,400
Total FRX30 SPOT									5,601,404,936,000.00	490,490,800	245,245,400
Total For FRX30									5,601,404,936,000.00	490,490,800	245,245,400
FRX31 On 21/02/2031 Spot Bond			11.47000	88.61705	11.47000	88.58990			3,062,409,710,000.00	266,993,000	133,496,500
Total FRX31 SPOT									3,062,409,710,000.00	266,993,000	133,496,500
Total For FRX31									3,062,409,710,000.00	266,993,000	133,496,500
FRX45 On 14/04/2045 Spot Bond			11.45000	71.99787	11.45000	71.97597			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	101.46553			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	101.48324			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.52746			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.59826			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.65135			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.88127				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.13516				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.02589				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.13948				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.14427				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.14827				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.16579				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	3.57868	100.00000	3.57001				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	0.60040	100.00000	0.59895				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	24.73199	100.00000	24.67208				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	4.14934	100.00000	4.13929				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.69614	100.00000	0.69446				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	9.74586	100.00000	9.71510				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	1.73455	100.00000	1.72908				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.30871	100.00000	0.30774				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5A4L On 20/02/2021 Spot Bond			100.00000	1.57802	100.00000	1.57416				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.73455	100.00000	1.72908				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	1.73455	100.00000	1.72908				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	1.73455	100.00000	1.72908				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	1.73455	100.00000	1.72908				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.07091				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			10.31500	100.49239	10.31500	100.46477				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.02147				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.02216				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.02241				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.02405				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.02605				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.02730				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	102.16847				0.00	0	0
Total GPT36 SPOT										0.00	0	0
Total For GPT36										0.00	0	0
GPT37 On 26/08/2016 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
Total GPT37 SPOT										0.00	0	0
Total For GPT37										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	13.09622	100.00000	13.06449				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	32.59451	100.00000	32.51555				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	19.01915	100.00000	18.97307				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	11.19633	100.00000	11.16921				0.00	0	0
Total GRB04U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.73596			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.76022			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.79033			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.83212			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.90626			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	101.77541			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.01549			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.50508			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.99329			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.32007			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.32799			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.93017				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	102.88630				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	100.83430				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	12.84932	100.00000	12.81819				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.70538				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.56082				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.39312				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	102.47849				0.00	0	0
Total HILC28 SPOT										0.00	0	0
Total For HILC28										0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.00000	0.00000	100.46716				0.00	0	0
Total HILC29 SPOT										0.00	0	0
Total For HILC29										0.00	0	0
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	100.95795				0.00	0	0
Total HILC30 SPOT										0.00	0	0
Total For HILC30										0.00	0	0
HILC31 On 10/08/2016 Spot Bond				100.00000	0.00000	100.36329				0.00	0	0
Total HILC31 SPOT										0.00	0	0
Total For HILC31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.47610	100.00000	9.45290				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.47610	100.00000	9.45290				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	10.05238	100.00000	10.02776				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	10.05238	100.00000	10.02776				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.79329	100.00000	10.76686				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.79329	100.00000	10.76686				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.69886	100.00000	11.67021				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.58191			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700			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			10.10500	102.54003	10.10500	102.51226			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.16422			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.15550			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.15959			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.97348			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 31/07/2020 Spot Bond			9.52500	103.86880	9.52500	103.84226			10,096,500,000,000.00	1,060,000,000	1,310,000,000
Total HWAY20 SPOT									10,096,500,000,000.00	1,060,000,000	1,310,000,000
Total For HWAY20									10,096,500,000,000.00	1,060,000,000	1,310,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.70005	100.00000	15.66511			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	125.75890	2.15000	291.44165			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	129.72646	2.02000	300.63737			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			2.47000	100.67813	2.47000	100.62780			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			10.96500	89.55050	10.96500	89.52425			333,774,600,000,000.00	30,440,000,000	17,170,000,000
Total HWAY34 SPOT									333,774,600,000,000.00	30,440,000,000	17,170,000,000
Total For HWAY34									333,774,600,000,000.00	30,440,000,000	17,170,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.00451	100.00000	11.97780			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			10.99500	89.11138	10.99500	89.08518			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	12.00449	100.00000	11.97778			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	91.54229	100.00000	91.31514			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	90.81934	100.00000	90.59675			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	81.23620	100.00000	81.05727			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWY02 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700			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			1.74500	126.27900	1.74000	126.26811		148,240,026,178,000.00	84,951,304,400	86,896,769,400	
Total I2025 SPOT								18,240,026,178,000.00	84,951,304,400	86,896,769,400	
Total For I2025								18,240,026,178,000.00	84,951,304,400	86,896,769,400	
I2033 On 28/02/2033 Spot Bond			1.84000	105.83389	1.84000	105.78276		26,128,000,000,000.00	14,200,000,000	53,750,000,000	
Total I2033 SPOT								26,128,000,000,000.00	14,200,000,000	53,750,000,000	
Total For I2033								26,128,000,000,000.00	14,200,000,000	53,750,000,000	
I2038 On 31/01/2038 Spot Bond			1.85000	132.61411	1.85000	132.54991		398,252,830,000,000.00	215,271,800,000	133,888,361,800	
Total I2038 SPOT								18,252,830,000,000.00	215,271,800,000	133,888,361,800	
Total For I2038								18,252,830,000,000.00	215,271,800,000	133,888,361,800	
I2046 On 31/03/2046 Spot Bond			1.97000	130.16630	1.97000	130.10290		482,699,644,000,000.00	245,025,200,000	154,521,560,200	
Total I2046 SPOT								12,699,644,000,000.00	245,025,200,000	154,521,560,200	
Total For I2046								12,699,644,000,000.00	245,025,200,000	154,521,560,200	
I2050 On 31/12/2050 Spot Bond			1.97000	140.38643	1.97000	140.31800		93,042,813,956,000.00	47,229,854,800	66,426,913,400	
Total I2050 SPOT								13,042,813,956,000.00	47,229,854,800	66,426,913,400	
Total For I2050								13,042,813,956,000.00	47,229,854,800	66,426,913,400	
IBL22 On 15/03/2018 Spot Bond			8.97500	103.61003	8.97500	103.58531		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			8.76500	102.10001	8.76500	102.07598		876,500,000,000.00	100,000,000	50,000,000	
Total IBL28 SPOT								876,500,000,000.00	100,000,000	50,000,000	
Total For IBL28								876,500,000,000.00	100,000,000	50,000,000	
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.55690		0.00	0	0	
Total IBL33 SPOT								0.00	0	0	
Total For IBL33								0.00	0	0	
IBL34 On 31/01/2017 Spot Bond			2.05000	99.85836	2.05000	138.00826		0.00	0	0	
Total IBL34 SPOT								0.00	0	0	
Total For IBL34								0.00	0	0	
IBL36 On 31/01/2022 Spot Bond			2.27000	103.42600	2.27000	140.87109		0.00	0	0	
Total IBL36 SPOT								0.00	0	0	
Total For IBL36								0.00	0	0	
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.51266		0.00	0	0	
Total IBL38 SPOT								0.00	0	0	
Total For IBL38								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL39 On 02/04/2018 Spot Bond			9.09500	100.74630	9.09500	100.72182				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	101.98023				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	108.88500	10.00000	108.85700				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			9.81500	99.40818	9.81500	99.38216				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			10.34500	93.44882	10.34500	93.42293				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			9.27500	97.85543	9.27500	97.83120			5,936,000,000,000.00	640,000,000	320,000,000	
Total IBL49 SPOT									5,936,000,000,000.00	640,000,000	320,000,000	
Total For IBL49									5,936,000,000,000.00	640,000,000	320,000,000	
IBL50 On 02/08/2020 Spot Bond			10.33500	98.73738	10.33500	98.71005				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	100.51687				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	99.85893				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.09500	102.15239	8.09500	102.13007				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			9.59500	99.72666	9.59500	99.70099				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.58933				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.29726			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.74500	102.25936	8.74500	102.23531			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			9.55500	101.69266	9.55500	101.66658			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			10.81500	99.90087	10.81500	99.87196			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.28530			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.71091			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.51746			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.55498			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.65049			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.67569			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.00000	135.70697	3.00000	135.63702			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	101.37034			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL69U On 22/07/2018 Spot Bond			100.00000	21.02344	100.00000	20.97195			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.17026			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.17493			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				102.53397	0.00000	100.02201			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.02265			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			10.86500	96.25656	10.86500	96.22888			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			9.38500	104.72074	9.38500	104.69436			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	17.41454	100.00000	17.37235			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	10.72881	100.00000	10.70281			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.66137			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.57082			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	18.56135	100.00000	18.50277			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.14445				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.14916				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.68500	100.34616	9.68500	100.32037				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			10.29000	100.30628	10.29000	100.27893				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	18.57745	100.00000	18.51945				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02091	100.00000	0.02086				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.79474				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.50267				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			10.38000	93.71349	10.38000	93.68758				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	99.97410				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	99.60357				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			11.23000	91.03121	11.23000	91.00419				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.31990			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			12.05000	95.24141	12.05000	95.13981			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	101.60005	5.00000	101.58626			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.51406	5.00000	100.50050			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	100.79959	4.00000	100.78874			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	100.43379	4.00000	100.42292			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	93.68677	100.00000	93.45255			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	93.63416	100.00000	93.40008			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	93.63416	100.00000	93.40008			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			9.63000	98.80258	9.63000	98.77719			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			9.00000	99.82139	9.00000	100.07616			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.72799	100.00000	8.70684			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN269U On 25/07/2017 Spot Bond			100.00000	35.44281	100.00000	35.35601				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	39.10497	100.00000	39.01023				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	3.07219	100.00000	3.06637				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.15656	100.00000	10.13168				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	11.43751	100.00000	11.40918				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	13.87191	100.00000	13.83794				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	11.48175	100.00000	11.45634				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	63.07107	100.00000	62.91660				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.75383	100.00000	11.72535				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	17.73611	100.00000	19.68470				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	95.93710	100.00000	95.69422				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	96.30660	100.00000	96.06939				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN318U On 25/06/2017 Spot Bond			100.00000	49.15575	100.00000	49.04986				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	49.15575	100.00000	49.04986				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	66.12433	100.00000	67.97023				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	10.64947	100.00000	10.62367				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.20583	100.00000	13.17038				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	56.94433	100.00000	56.66258				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
INA621 On 24/05/2016 Spot Bond			7.65000	99.93716	7.65000	99.95810				0.00	0	0
Total INA621 SPOT										0.00	0	0
Total For INA621										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.75612				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.72653				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.94823	6.50000	100.93059				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	101.78425				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.72064			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	104.67656			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	107.79212			0.00	0	0
Total INGR06 SPOT									0.00	0	0
Total For INGR06									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.44704			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	101.09175			0.00	420,000,000	210,000,000
Total INLV02 SPOT									0.00	420,000,000	210,000,000
Total For INLV02									0.00	420,000,000	210,000,000
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	100.48287			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			12.85000	103.39408	12.85000	103.35871			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	97.33333	100.00000	97.07447			0.00	0	0
Total IP277U SPOT									0.00	0	0
Total For IP277U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700			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	101.05916			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			8.59500	101.21129	8.59500	101.18802			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.30719			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	101.33414			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	101.35213			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	100.97651			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	100.99325			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	101.98035			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.63493			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.68260			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.71120			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.57948			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.59716			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.61484			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPFC10 On 29/07/2016 Spot Bond				100.00000	0.00000	100.57329			0.00	0	0
Total IPFC10 SPOT									0.00	0	0
Total For IPFC10									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.75000	94.95666	10.75000	94.92964		39,775,000,000,000.00	3,700,000,000	1,871,000,000	
Total IPL10 SPOT								39,775,000,000,000.00	3,700,000,000	1,871,000,000	
Total For IPL10								39,775,000,000,000.00	3,700,000,000	1,871,000,000	
IPL6 On 28/09/2017 Spot Bond			9.48500	101.93216	9.48500	101.90650		0.00	0	0	
Total IPL6 SPOT								0.00	0	0	
Total For IPL6								0.00	0	0	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	41.67301	100.00000	41.58129		0.00	0	0	
Total IPL6/R203 SPOT								0.00	0	0	
Total For IPL6/R203								0.00	0	0	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.22616		0.00	120,000,000	30,000,000	
Total IPL7 SPOT								0.00	120,000,000	30,000,000	
Total For IPL7								0.00	120,000,000	30,000,000	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.41628		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	99.87280		0.00	0	0	
Total IPL9 SPOT								0.00	0	0	
Total For IPL9								0.00	0	0	
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.56402		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	102.14057		0.00	0	0	
Total IV016 SPOT								0.00	0	0	
Total For IV016								0.00	0	0	
IV017 On 31/01/2022 Spot Bond			3.10000	99.07190	3.10000	134.93756		0.00	0	3,000,000,000	
Total IV017 SPOT								0.00	0	3,000,000,000	
Total For IV017								0.00	0	3,000,000,000	
IV019 On 31/03/2028 Spot Bond			3.67000	152.38678	3.67000	152.30557		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	101.39141		0.00	0	0	
Total IV022 SPOT								0.00	0	0	
Total For IV022								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.20965			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.88618			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	101.90461			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.85903			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			3.74000	107.09382	3.74000	107.97114			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			3.74000	107.00454	3.74000	107.97114			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	102.07608			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.99197			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.47889			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			12.55000	103.30706	12.55000	103.27253			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	101.59772			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.08169			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV057U On 14/07/2018 Spot Bond			100.00000	14.91429	100.00000	14.87776			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			11.34500	105.01887	11.34500	104.98738			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.99577			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			3.77000	150.88158	3.77000	150.80076			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA621 On 26/05/2016 Spot Bond			7.65000	99.97905	7.65000	99.93716			0.00	0	0
Total IVA621 SPOT									0.00	0	0
Total For IVA621									0.00	0	0
IVA622 On 02/06/2016 Spot Bond			7.65000	99.87440	7.65000	99.79085			0.00	0	0
Total IVA622 SPOT									0.00	0	0
Total For IVA622									0.00	0	0
IVA623 On 09/06/2016 Spot Bond			7.65000	99.72827	7.65000	99.64496			0.00	0	0
Total IVA623 SPOT									0.00	0	0
Total For IVA623									0.00	0	0
IVA624 On 15/06/2016 Spot Bond			7.65000	99.60336	7.65000	99.52026			0.00	0	0
Total IVA624 SPOT									0.00	0	0
Total For IVA624									0.00	0	0
IVA625 On 23/06/2016 Spot Bond			7.75000	99.42998	7.75000	99.34609			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	99.13697	7.75000	98.37082			0.00	0	0
Total IVA627 SPOT									0.00	0	0
Total For IVA627									0.00	0	0
IVA630 On 28/07/2016 Spot Bond			7.80000	98.69239	7.80000	98.21597			0.00	0	0
Total IVA630 SPOT									0.00	0	0
Total For IVA630									0.00	0	0
IVA633 On 18/08/2016 Spot Bond			7.80000	98.25721	7.80000	98.17476		19,500,000,000,000.00	2,500,000,000	2,500,000,000	
Total IVA633 SPOT								19,500,000,000,000.00	2,500,000,000	2,500,000,000	
Total For IVA633								19,500,000,000,000.00	2,500,000,000	2,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA635 On 01/09/2016 Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0
Total IVA635 SPOT									0.00	0	0
Total For IVA635									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	99.88744			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.85969			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	101.07779			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	101.08970			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	101.03606			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	101.07045			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	100.66514			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	101.58065			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.23972			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.28699				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.74024				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	101.48324				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	101.38538				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	101.41633				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.17019				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			10.15500	101.07057	10.15500	101.04307				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	19.59020	100.00000	19.54661				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	15.39705	100.00000	15.35934				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			10.42000	98.97078	10.42000	98.94316				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.67587				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	101.34601				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.51508				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.01564				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	99.81058				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.58878				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.38893				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.47333				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.28546				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	101.77724				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	100.58637				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	101.39684				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	100.24917				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.45591				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.75911				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.90111				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	101.62991				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.54435				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.93646				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	101.90899				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	101.91145				0.00	0	0
Total IVC072 SPOT										0.00	0	0
Total For IVC072										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.92012				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.55943				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	100.07558				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	100.07558				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	2.16415	100.00000	2.16006				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC73U On 22/03/2018 Spot Bond			100.00000	32.94388	100.00000	32.86408			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	24.62537	100.00000	24.56571			0.00	0	0
Total IVC74U SPOT									0.00	0	0
Total For IVC74U									0.00	0	0
IVP621 On 27/05/2016 Spot Bond			7.65000	100.00000	7.65000	99.91623			0.00	0	0
Total IVP621 SPOT									0.00	0	0
Total For IVP621									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.67298			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.85424			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.81297			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.98545			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	16.90453	100.00000	16.85685			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.18586			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.67592			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.64643			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			9.78000	126.23219	9.78000	126.19944			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	101.40663			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	99.62084			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	101.87641			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.55808			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.69041			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			10.91500	96.28654	10.91500	96.25844			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	102.42541	9.71000	102.39873			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	101.63286			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	32.41787	100.00000	32.33848			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.56955			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			9.63500	99.96714	9.63500	99.94130		62,820,200,000,000.00	6,520,000,000	3,260,000,000	
Total LGL02 SPOT								62,820,200,000,000.00	6,520,000,000	3,260,000,000	
Total For LGL02								62,820,200,000,000.00	6,520,000,000	3,260,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03 On 03/04/2018 Spot Bond			9.87500	97.40710	9.87500	97.38145			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.96500	96.61292	10.96500	96.58459		12,719,400,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								12,719,400,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								12,719,400,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.90438			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.60054			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.90092			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.35226			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			13.88500	99.30974	13.88500	99.27353			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			14.91500	98.87006	14.91500	98.83142			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.03056			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.14584			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15381			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.16335			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.32418				0.00	0	0
Total MAQ077 SPOT										0.00	0	0
Total For MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	101.56718				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.50894				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ08 On 28/07/2016 Spot Bond				100.00000	0.00000	98.70503				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	0.00000	94.81914				0.00	0	0
Total MAQ083 SPOT										0.00	0	0
Total For MAQ083										0.00	0	0
MAQ08 On 25/08/2016 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total MAQ084 SPOT										0.00	0	0
Total For MAQ084										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.79516				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	101.80660				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	100.96096				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	101.03912				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	101.72615				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF030 On 01/10/2017 Spot Bond				100.00000	0.00000	101.57788				0.00	180,000,000	90,000,000
Total MBF030 SPOT										0.00	180,000,000	90,000,000
Total For MBF030										0.00	180,000,000	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
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	101.74849				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.31747				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.77871				0.00	60,000,000	15,000,000
Total MBF039 SPOT										0.00	60,000,000	15,000,000
Total For MBF039										0.00	60,000,000	15,000,000
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	100.38912				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.39650				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	101.02421				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	100.17577				0.00	540,000,000	270,000,000
Total MBF046 SPOT										0.00	540,000,000	270,000,000
Total For MBF046										0.00	540,000,000	270,000,000
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	101.83870				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04: On 13/03/2017 Spot Bond				100.00000	0.00000	101.59496				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	101.70085				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05: On 17/05/2017 Spot Bond				100.00000	0.00000	100.20950				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05: On 16/05/2019 Spot Bond				100.00000	0.00000	100.22106				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	101.28536			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	97.26389	2.30000	103.73674			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	98.30747			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	101.27644			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	42.02106	100.00000	41.91814			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	40.76031	100.00000	40.66048			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	40.82592	100.00000	40.72592			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	39.23738	100.00000	39.14233			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	52.45703	100.00000	52.32995			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.63955			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			9.78500	99.14541	9.78500	99.11954			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			9.83500	98.71517	9.83500	98.68928			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.99231	8.91000	100.96827			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.16584			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	103.13800			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	103.27159			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			8.91000	101.06317	8.91000	101.03927			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			9.80500	102.60297	9.80500	102.57599			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			10.67500	101.15795	10.67500	101.12905			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.51862			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			10.71500	100.68610	10.71500	100.57532			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.83500	98.91882	9.83500	98.89288			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.62739			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			10.55000	98.99140	10.55000	100.09064		8,440,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								8,440,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								8,440,000,000,000.00	800,000,000	400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.20307			0.00	336,000,000	84,000,000
Total MMIG03 SPOT									0.00	336,000,000	84,000,000
Total For MMIG03									0.00	336,000,000	84,000,000
MMIG0 On 12/08/2030 Spot Bond			12.43000	95.76511	12.43000	97.08843			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			11.84500	102.01234	11.84500	98.81636		24,874,500,000,000.00	2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								24,874,500,000,000.00	2,100,000,000	1,050,000,000	
Total For MMIG05								24,874,500,000,000.00	2,100,000,000	1,050,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	61.86326	100.00000	61.71339			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			9.53500	98.91983	9.53500	98.89466			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			9.52500	104.36784	9.52500	104.34116			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	77.76590	100.00000	77.60720			0.00	0	0
Total MTN05U SPOT									0.00	0	0
Total For MTN05U									0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	61.86237	100.00000	61.74500			0.00	0	0
Total MTN06U SPOT									0.00	0	0
Total For MTN06U									0.00	0	0
MTN07 On 22/03/2017 Spot Bond			100.00000	64.97565	100.00000	64.81826			0.00	0	0
Total MTN07U SPOT									0.00	0	0
Total For MTN07U									0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	20.74799	100.00000	20.68178		40,000,000,000,000.00	400,000,000	100,000,000	
Total MTN08U SPOT								40,000,000,000,000.00	400,000,000	100,000,000	
Total For MTN08U								40,000,000,000,000.00	400,000,000	100,000,000	
MTN09 On 20/04/2019 Spot Bond			100.00000	19.50981	100.00000	19.46663			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	7.85398	100.89771	7.83481			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A302 On 14/08/2020 Spot Bond			100.61875	7.94934	100.61875	7.92998				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
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.54518				0.00	660,000,000	330,000,000
Total N5B23 SPOT										0.00	660,000,000	330,000,000
Total For N5B23										0.00	660,000,000	330,000,000
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.56288				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.75572				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.99455				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5F23L On 20/06/2023 Spot Bond			100.00000	12.57202	100.00000	12.54157				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	13.45514	100.00000	13.42255				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			10.89500	88.15383	10.89500	88.12842				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			10.45000	101.12639	10.45000	101.09824				0.00	0	39,400,000
Total NAM02 SPOT										0.00	0	39,400,000
Total For NAM02										0.00	0	39,400,000
NBK10I On 25/07/2016 Spot Bond			8.47000	102.05771	8.47000	102.03434				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11I On 28/11/2020 Spot Bond			10.24000	95.30765	10.24000	95.28151				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12I On 19/03/2021 Spot Bond			10.00000	99.40854	10.00000	99.38218				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13I On 19/03/2024 Spot Bond			10.51500	97.68211	10.51500	97.65491				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.40295				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			10.36000	99.72520	10.36000	99.72071				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			10.60000	94.92541	10.60000	94.89848				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.58059				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16/ On 12/02/2025 Spot Bond			11.39000	92.09327	11.39000	92.06524			40,092,800,000,000.00	3,520,000,000	900,000,000
Total NBK16A SPOT									10,092,800,000,000.00	3,520,000,000	900,000,000
Total For NBK16A									10,092,800,000,000.00	3,520,000,000	900,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.67884			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			11.56000	91.57844	11.56000	91.55033			28,206,400,000,000.00	2,440,000,000	1,220,000,000
Total NBK17A SPOT									28,206,400,000,000.00	2,440,000,000	1,220,000,000
Total For NBK17A									28,206,400,000,000.00	2,440,000,000	1,220,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	99.95465			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18/ On 01/06/2020 Spot Bond			10.34500	96.38512	10.34500	100.98092			1,241,400,000,000.00	120,000,000	60,000,000
Total NBK18A SPOT									1,241,400,000,000.00	120,000,000	60,000,000
Total For NBK18A									1,241,400,000,000.00	120,000,000	60,000,000
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.38922			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			10.75000	95.04725	10.75000	99.83179			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	101.07417			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			11.63000	92.46304	11.63000	97.60489			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	101.36291			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			11.83000	96.34852	11.83000	96.31809			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.26874			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK22/ On 19/11/2022 Spot Bond			9.71500	101.89167	9.71500	101.86540			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.21686			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			11.48000	95.70503	11.48000	95.67601			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.18755			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			11.73000	95.28544	11.73000	95.25593		23,460,000,000,000.00		2,000,000,000	1,000,000,000
Total NBK24A SPOT								23,460,000,000,000.00		2,000,000,000	1,000,000,000
Total For NBK24A								23,460,000,000,000.00		2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.37090			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			10.75500	102.43398	10.75500	102.40434		10,109,700,000,000.00		940,000,000	470,000,000
Total NBK25A SPOT								10,109,700,000,000.00		940,000,000	470,000,000
Total For NBK25A								10,109,700,000,000.00		940,000,000	470,000,000
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.36300			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	11.40532	100.00000	11.38021			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.88470			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			11.37000	99.21094	11.37000	99.18113			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.97471			0.00	0	2,000,000,000
Total NBK27B SPOT									0.00	0	2,000,000,000
Total For NBK27B									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
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.17302			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	100.19566			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.20304			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.22457			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	99.99981			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.38954			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.40447			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.41304			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.42358			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.71500	107.02879	9.71500	107.00121		29,145,000,000,000.00	3,000,000,000	1,840,000,000	
Total NBK3A SPOT								29,145,000,000,000.00	3,000,000,000	1,840,000,000	
Total For NBK3A								29,145,000,000,000.00	3,000,000,000	1,840,000,000	
NBK4 On 28/10/2024 Spot Bond			11.95500	38.63814	11.95500	38.62622		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	100.96321		0.00	0	0	
Total NBK7B SPOT								0.00	0	0	
Total For NBK7B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	99.98089				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	100.25534				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.57614				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.50770				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	101.46111				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	100.63650				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.65128				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			11.12500	99.54991	11.12500	99.52064				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.64244				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			11.16000	98.47101	11.16000	98.44196				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.65128				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	101.50623				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.50631				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	101.66534				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.68303				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	99.83930				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	101.10013				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.54179				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	101.17110				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.86146				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	98.81217				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			11.35500	96.95378	11.35500	99.27918				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.99729				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	101.15939				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.04921			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	101.62053			0.00	328,000,000	82,000,000
Total NED19 SPOT									0.00	328,000,000	82,000,000
Total For NED19									0.00	328,000,000	82,000,000
NED20 On 01/07/2020 Spot Bond			12.26500	99.95555	12.26500	101.43234		55,928,400,000,000.00	4,560,000,000	2,280,000,000	
Total NED20 SPOT								55,928,400,000,000.00	4,560,000,000	2,280,000,000	
Total For NED20								55,928,400,000,000.00	4,560,000,000	2,280,000,000	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.06232			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	112.42418	9.44500	112.39600			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	100.22724			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.50096	13.50000	100.46509			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.17000	180.79103	2.17000	180.70199			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			2.60000	103.57947	2.60000	118.00411			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	197.32050	3.45000	197.22262			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			2.99000	114.51714	2.99000	114.45815			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			3.26000	157.85070	3.26000	148.61383			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			3.17000	160.03459	3.17000	160.09500			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			9.76500	101.76964	9.76500	101.74298			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	62.60672	100.00000	62.48141			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			10.39500	100.26263	10.39500	100.24131			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.00908			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00784			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	100.17361			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.07137			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.06720			0.00	0	0
Total NQ1A22 SPOT									0.00	0	0
Total For NQ1A22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2020 Spot Bond			10.59500	100.26482	10.59500	100.24293				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01031				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00949				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.01490				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			10.79500	100.26703	10.79500	100.24455				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01114				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.01156				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.01841				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.02655				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.01278				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.08143				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			9.60500	105.64875	9.60500	105.62167				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/10/2022 Spot Bond			10.48000	109.00838	10.48000	108.97813			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	179.72469	2.06500	179.63668			0.00	0	8,900,000,000
Total NRA023 SPOT									0.00	0	8,900,000,000
Total For NRA023									0.00	0	8,900,000,000
NRA02: On 30/11/2028 Spot Bond			12.03000	101.27478	12.03000	101.24246		60,390,600,000,000.00		5,020,000,000	2,510,000,000
Total NRA028 SPOT								60,390,600,000,000.00		5,020,000,000	2,510,000,000
Total For NRA028								60,390,600,000,000.00		5,020,000,000	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.20408			0.00	160,000,000	80,000,000
Total NTC12 SPOT									0.00	160,000,000	80,000,000
Total For NTC12									0.00	160,000,000	80,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.68103			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.90531			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	99.85706			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.71278			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	99.89681			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	99.87243			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	17.47065	100.00000	17.42738			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.34079			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML03 On 27/11/2019 Spot Bond			10.91500	95.27593	10.91500	95.24812			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.86078			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			11.08000	94.49171	11.08000	97.75453		33,240,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								33,240,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								33,240,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			11.69500	96.21637	11.69500	96.18667		35,085,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								35,085,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								35,085,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			12.38000	92.69557	12.38000	94.46792		21,788,800,000,000.00	1,760,000,000	880,000,000	
Total OML07 SPOT								21,788,800,000,000.00	1,760,000,000	880,000,000	
Total For OML07								21,788,800,000,000.00	1,760,000,000	880,000,000	
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.81953		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			11.68500	98.72202	11.68500	98.69156		23,370,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML09 SPOT								23,370,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML09								23,370,000,000,000.00	2,000,000,000	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			12.28000	97.16877	12.28000	97.13730		23,086,400,000,000.00	1,880,000,000	940,000,000	
Total OML10 SPOT								23,086,400,000,000.00	1,880,000,000	940,000,000	
Total For OML10								23,086,400,000,000.00	1,880,000,000	940,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	84.88372	100.00000	84.68677		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	108.88500	10.00000	108.85700		0.00	0	0	
Total PMM12/JIBAR SPOT								0.00	0	0	
Total For PMM12/JIBAR								0.00	0	0	
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	99.84484		0.00	0	0	
Total PMM21 SPOT								0.00	0	0	
Total For PMM21								0.00	0	0	
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	99.84108		0.00	0	0	
Total PMM23 SPOT								0.00	0	0	
Total For PMM23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	101.74301			0.00	0	0
Total PMM24 SPOT									0.00	0	0
Total For PMM24									0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.83012			0.00	0	0
Total PMM25 SPOT									0.00	0	0
Total For PMM25									0.00	0	0
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	100.49827			0.00	0	0
Total PMM26 SPOT									0.00	0	0
Total For PMM26									0.00	0	0
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	100.02254			0.00	0	0
Total PMM27 SPOT									0.00	0	0
Total For PMM27									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	101.00412			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.36047			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.65000	99.61322	10.65000	100.91560			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.66733			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	100.67412			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.68920			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.75399			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.76905			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.20000	42.28923	9.20000	42.27883			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			7.44500	104.38659	7.44500	104.36577		016,714,000,000,000.00	405,200,000,000	194,303,600,000	
Total R159 SPOT								16,714,000,000,000.00	405,200,000,000	194,303,600,000	
Total For R159								16,714,000,000,000.00	405,200,000,000	194,303,600,000	
R159P On 15/09/2016 Spot Bond			7.27500	97.83549	7.27500	97.81642			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.44000	111.51106	9.38000	111.89882		998,109,856,928,000.00	3,037,935,366,200	1,910,828,507,800	
Total R186 SPOT								18,109,856,928,000.00	037,935,366,200	191,082,507,800	
Total For R186								18,109,856,928,000.00	037,935,366,200	191,082,507,800	
R187P On 21/12/2026 Spot Bond			9.12000	38.96524	9.12000	38.95575			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			9.04000	35.95762	9.04000	35.94893			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	300.63005	1.66000	300.48612		50,264,667,200,000.00	30,279,920,000	24,173,939,400	
Total R197 SPOT								50,264,667,200,000.00	30,279,920,000	24,173,939,400	
Total For R197								50,264,667,200,000.00	30,279,920,000	24,173,939,400	
R202 On 07/12/2033 Spot Bond			1.84000	246.69179	1.84000	246.57248		569,661,420,320,000.00	309,598,598,000	231,355,881,700	
Total R202 SPOT								569,661,420,320,000.00	309,598,598,000	231,355,881,700	
Total For R202								569,661,420,320,000.00	309,598,598,000	231,355,881,700	
R2023 On 28/02/2023 Spot Bond			9.18000	94.75710	9.11500	95.04255		939,882,747,020,000.00	538,113,589,000	615,226,889,000	
Total R2023 SPOT								939,882,747,020,000.00	538,113,589,000	615,226,889,000	
Total For R2023								939,882,747,020,000.00	538,113,589,000	615,226,889,000	
R203 On 15/09/2017 Spot Bond			8.04000	101.87182	7.97500	101.92934		491,714,297,840,000.00	2,051,208,246,000	872,622,116,900	
Total R203 SPOT								491,714,297,840,000.00	2,051,208,246,000	872,622,116,900	
Total For R203								491,714,297,840,000.00	2,051,208,246,000	872,622,116,900	
R2030 On 31/01/2030 Spot Bond			9.77000	89.34662	9.77000	89.32321		213,543,554,078,000.00	1,045,398,521,400	810,690,880,600	
Total R2030 SPOT								213,543,554,078,000.00	1,045,398,521,400	810,690,880,600	
Total For R2030								213,543,554,078,000.00	1,045,398,521,400	810,690,880,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			9.89000	88.27368	9.89000	88.25039			659,044,764,000,000.00	976,647,600,000	659,911,200,000
Total R2032 SPOT									9,044,764,000,000.00	976,647,600,000	659,911,200,000
Total For R2032									9,044,764,000,000.00	976,647,600,000	659,911,200,000
R2035 On 28/02/2035 Spot Bond			9.95000	93.05159	9.95000	93.02718			981,096,519,225,000.00	500,612,715,500	502,161,812,800
Total R2035 SPOT									1,096,519,225,000.00	500,612,715,500	502,161,812,800
Total For R2035									1,096,519,225,000.00	500,612,715,500	502,161,812,800
R2037 On 31/01/2037 Spot Bond			10.00500	89.66365	10.00500	89.63960			035,888,437,000,000.00	1,402,887,400,000	766,605,362,100
Total R2037 SPOT									15,888,437,000,000.00	402,887,400,000	766,605,362,100
Total For R2037									15,888,437,000,000.00	402,887,400,000	766,605,362,100
R204 On 21/12/2018 Spot Bond			8.45500	102.41270	8.38500	102.54752			182,746,171,601,500.00	1,795,712,143,300	803,626,076,200
Total R204 SPOT									2,746,171,601,500.00	795,712,143,300	303,626,076,200
Total For R204									2,746,171,601,500.00	795,712,143,300	303,626,076,200
R2040 On 31/01/2040 Spot Bond			10.06000	93.36193	10.06000	93.33675			109,818,700,000,000.00	806,145,000,000	413,545,000,000
Total R2040 SPOT									19,818,700,000,000.00	806,145,000,000	413,545,000,000
Total For R2040									19,818,700,000,000.00	806,145,000,000	413,545,000,000
R2044 On 31/01/2044 Spot Bond			10.08000	90.46077	10.08000	90.43634			528,367,625,600,000.00	449,242,820,000	582,038,900,000
Total R2044 SPOT									28,367,625,600,000.00	449,242,820,000	582,038,900,000
Total For R2044									28,367,625,600,000.00	449,242,820,000	582,038,900,000
R2048 On 28/02/2048 Spot Bond			10.08000	89.46416	10.08000	89.44038			595,595,705,600,000.00	753,531,320,000	924,535,711,000
Total R2048 SPOT									15,595,705,600,000.00	753,531,320,000	924,535,711,000
Total For R2048									15,595,705,600,000.00	753,531,320,000	924,535,711,000
R207 On 15/01/2020 Spot Bond			8.77500	97.97404	8.71500	98.12939			660,416,841,500,000.00	1,556,742,660,000	833,252,408,900
Total R207 SPOT									10,416,841,500,000.00	556,742,660,000	333,252,408,900
Total For R207									10,416,841,500,000.00	556,742,660,000	333,252,408,900
R208 On 31/03/2021 Spot Bond			8.91500	92.66678	8.85000	92.88351			335,416,720,716,500.00	822,817,355,100	703,376,596,200
Total R208 SPOT									15,416,720,716,500.00	822,817,355,100	703,376,596,200
Total For R208									15,416,720,716,500.00	822,817,355,100	703,376,596,200
R209 On 31/03/2036 Spot Bond			9.92000	69.37811	9.87500	69.65083			609,361,324,800,000.00	2,379,975,940,000	893,659,912,700
Total R209 SPOT									19,361,324,800,000.00	379,975,940,000	393,659,912,700
Total For R209									19,361,324,800,000.00	379,975,940,000	393,659,912,700
R210 On 31/03/2028 Spot Bond			1.77000	184.55148	1.77000	184.46258			255,215,611,824,000.00	144,189,611,200	110,132,815,700
Total R210 SPOT									55,215,611,824,000.00	144,189,611,200	110,132,815,700
Total For R210									55,215,611,824,000.00	144,189,611,200	110,132,815,700
R211 On 31/01/2017 Spot Bond			0.65000	139.37306	0.65000	139.31014			207,712,700,000,000.00	319,558,000,000	163,886,147,100
Total R211 SPOT									17,712,700,000,000.00	319,558,000,000	163,886,147,100
Total For R211									17,712,700,000,000.00	319,558,000,000	163,886,147,100

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 31/01/2022 Spot Bond			1.70000	145.18918	1.70000	145.11947			660,071,580,000,000.00	388,277,400,000	179,775,428,300
Total R212 SPOT									10,071,580,000,000.00	388,277,400,000	179,775,428,300
Total For R212									10,071,580,000,000.00	388,277,400,000	179,775,428,300
R213 On 28/02/2031 Spot Bond			9.85500	79.69628	9.80000	80.03161			847,270,249,397,500.00	593,330,314,500	579,978,338,000
Total R213 SPOT									17,270,249,397,500.00	593,330,314,500	579,978,338,000
Total For R213									17,270,249,397,500.00	593,330,314,500	579,978,338,000
R214 On 28/02/2041 Spot Bond			10.00000	69.66834	10.00000	69.64997			068,091,805,000,000.00	1,506,809,180,500	706,718,760,300
Total R214 SPOT									18,091,805,000,000.00	506,809,180,500	706,718,760,300
Total For R214									18,091,805,000,000.00	506,809,180,500	706,718,760,300
R230C On 15/09/2016 Spot Bond			7.27500	97.83549	7.27500	97.81642			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R329C On 21/06/2016 Spot Bond			7.26500	99.50486	7.26500	99.48516			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			7.32500	95.99403	7.32500	95.97516			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			7.95000	92.00882	7.95000	91.98922			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			8.00000	88.42458	8.00000	88.40563			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			8.39000	84.36735	8.39000	84.34840			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			8.37000	81.01056	8.37000	80.99241			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			8.35000	77.80226	8.35000	77.78488			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			8.34000	74.70979	8.34000	74.69311			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C On 21/06/2020 Spot Bond			8.67500	70.78764	8.67500	70.77121			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			8.65500	67.90430	8.65500	67.88859			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			8.77000	64.72512	8.77000	64.70994			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			8.74000	62.10547	8.74000	62.09095			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0
R341C On 21/06/2022 Spot Bond			8.71000	59.60898	8.71000	59.59510			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			8.68000	57.22932	8.68000	57.21603			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			8.64000	54.99772	8.64000	54.98501			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			8.60000	52.87343	8.60000	52.86127			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			9.32000	47.95192	9.32000	47.93999			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			9.28000	45.96716	9.28000	45.95576			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.24000	44.08141	9.24000	44.07054			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			9.20000	42.28923	9.20000	42.27883			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C On 21/06/2026 Spot Bond			9.16000	40.58545	9.16000	40.57552			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			9.12000	38.96524	9.12000	38.95575			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			9.08000	37.42406	9.08000	37.41498			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			9.04000	35.95762	9.04000	35.94893			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.43349			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	102.74971			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.26913			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	102.02706			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	58.36450	100.00000	58.22310			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	35.52983	100.00000	35.44281			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	66.16959	100.00000	66.00930			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	66.68824	100.00000	66.52668			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB6 On 31/03/2018 Spot Bond			100.00000	32.03162	100.00000	31.95316				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	42.93179	100.00000	42.82108				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	9.16344	100.00000	9.13775				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	29.64485	100.00000	29.56840				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	21.48890	100.00000	21.43348				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	11.44264	100.00000	11.41313				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond			100.00000		0.00000	101.79617				0.00	460,000,000	230,000,000
Total RDFB02 SPOT										0.00	460,000,000	230,000,000
Total For RDFB02										0.00	460,000,000	230,000,000
RDFB0 On 27/11/2017 Spot Bond			100.00000		0.00000	100.29077				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	99.97594				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000		0.00000	101.64158				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	100.00000				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	100.65243				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	101.15692			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	99.84433			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	101.86392			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	101.48539			0.00	0	0
Total RDFC30 SPOT									0.00	0	0
Total For RDFC30									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.01536			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	100.86866			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	100.01029			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	102.20306			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.64070			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	33.23490	100.00000	33.15439			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	19.19710	100.00000	19.15059			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	13.48670	100.00000	13.45402			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04I On 02/03/2021 Spot Bond			100.00000	11.24607	100.00000	11.21883			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.79442			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.52536			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	101.90507			0.00	1,600,000,000	800,000,000
Total RES24 SPOT									0.00	1,600,000,000	800,000,000
Total For RES24									0.00	1,600,000,000	800,000,000
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.13102			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.03342			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	101.92164			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	101.11156			0.00	360,000,000	180,000,000
Total RES32 SPOT									0.00	360,000,000	180,000,000
Total For RES32									0.00	360,000,000	180,000,000
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	91.99199			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.94539			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	87.27729			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP018 On 12/02/2020 Spot Bond			12.35000	105.43245	12.35000	105.39775				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	16.20588	100.00000	16.16662				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.64906				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	16.65558	100.00000	16.61523				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	89.87654	100.00000	89.65517				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	15.99777	100.00000	15.93935				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	83.07195	100.00000	82.88937				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	100.46907				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	60.70390				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			10.35000	99.52825	10.35000	99.50082				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			10.84500	97.62509	10.84500	97.59693				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			11.35000	97.42395	11.35000	97.39457				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12 On 24/11/2016 Spot Bond			8.64500	101.07686	8.64500	101.05391			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.38640			0.00	582,300,000	194,100,000
Total SBK13 SPOT									0.00	582,300,000	194,100,000
Total For SBK13									0.00	582,300,000	194,100,000
SBK14 On 01/12/2017 Spot Bond			10.07500	99.30189	10.07500	99.27523			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.11764			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	101.30979			0.00	60,000,000	30,000,000
Total SBK16 SPOT									0.00	60,000,000	30,000,000
Total For SBK16									0.00	60,000,000	30,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.67270			0.00	40,000,000	20,000,000
Total SBK17 SPOT									0.00	40,000,000	20,000,000
Total For SBK17									0.00	40,000,000	20,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.75215			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.81554			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	100.95591			0.00	112,255,800	56,127,900
Total SBK20 SPOT									0.00	112,255,800	56,127,900
Total For SBK20									0.00	112,255,800	56,127,900
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.52445			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	100.04700			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK23 On 28/05/2022 Spot Bond			12.71500	95.21958	12.71500	95.18734			50,605,700,000,000.00	3,980,000,000	1,915,000,000
Total SBK23 SPOT									50,605,700,000,000.00	3,980,000,000	1,915,000,000
Total For SBK23									50,605,700,000,000.00	3,980,000,000	1,915,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.48665			0.00	260,000,000	130,000,000
Total SBK24 SPOT									0.00	260,000,000	130,000,000
Total For SBK24									0.00	260,000,000	130,000,000
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	100.96530			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			12.59000	99.82607	12.59000	99.79277			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			10.13500	98.16714	10.13500	98.14063			49,053,400,000,000.00	4,840,000,000	2,420,000,000
Total SBK9 SPOT									49,053,400,000,000.00	4,840,000,000	2,420,000,000
Total For SBK9									49,053,400,000,000.00	4,840,000,000	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			9.37500	100.26496	9.37500	100.24000			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	101.99397			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	101.29259			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			8.89500	101.58008	8.89500	101.55605			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.97807			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	102.37449			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			10.59000	102.74435	10.59000	102.71539			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20 On 15/05/2026 Spot Bond			11.28000	93.06756	11.28000	93.03981			4,963,200,000,000.00	440,000,000	220,000,000
Total SBS20 SPOT									4,963,200,000,000.00	440,000,000	220,000,000
Total For SBS20									4,963,200,000,000.00	440,000,000	220,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.26372			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.53097			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.61467			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			9.54500	98.34915	9.54500	98.32423			1,909,000,000,000.00	200,000,000	340,000,000
Total SBS25 SPOT									1,909,000,000,000.00	200,000,000	340,000,000
Total For SBS25									1,909,000,000,000.00	200,000,000	340,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	54.19111	100.00000	54.07052			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			10.60500	100.20217	10.60500	100.17373			13,150,200,000,000.00	1,240,000,000	620,000,000
Total SBS27 SPOT									13,150,200,000,000.00	1,240,000,000	620,000,000
Total For SBS27									13,150,200,000,000.00	1,240,000,000	620,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.62199			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			9.68500	101.38701	9.68500	101.36082			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			11.29000	81.80557	11.29000	81.78116			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.72306			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			11.48000	93.99267	11.48000	93.96401			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.30736			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.52753			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			11.18000	96.11222	11.18000	96.08380		32,422,000,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								12,422,000,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								12,422,000,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.85611			0.00	1,000,000,000	1,000,000,000
Total SBS35 SPOT									0.00	1,000,000,000	1,000,000,000
Total For SBS35									0.00	1,000,000,000	1,000,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.57716			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			9.95500	96.61601	9.95500	96.59023			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			11.21000	91.37529	11.21000	91.34791		15,506,232,500,000.00	1,383,250,000	691,625,000	
Total SBS38 SPOT								15,506,232,500,000.00	1,383,250,000	691,625,000	
Total For SBS38								15,506,232,500,000.00	1,383,250,000	691,625,000	
SBS39 On 29/01/2030 Spot Bond			12.05000	87.64422	12.05000	87.61604			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			10.62000	92.02967	10.62000	92.00379		12,319,200,000,000.00	1,160,000,000	580,000,000	
Total SBS4 SPOT								12,319,200,000,000.00	1,160,000,000	580,000,000	
Total For SBS4								12,319,200,000,000.00	1,160,000,000	580,000,000	
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.13101			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			10.75500	96.85402	10.75500	96.82644			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			11.46000	95.76101	11.46000	95.73202			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS43 On 12/11/2027 Spot Bond			11.63000	95.37180	11.63000	95.34250			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.24234			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.24896			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			10.63500	103.02106	10.63500	102.99175			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.25405			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			7.79500	104.79243	7.79500	104.77025		1,870,800,000,000.00	240,000,000	120,000,000	
Total SBS9 SPOT								1,870,800,000,000.00	240,000,000	120,000,000	
Total For SBS9								1,870,800,000,000.00	240,000,000	120,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.96000	119.61604	2.96000	277.19975		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			1.62000	137.15562	1.62000	138.40585		550,800,000,000.00	340,000,000	170,000,000	
Total SBSI12 SPOT								550,800,000,000.00	340,000,000	170,000,000	
Total For SBSI12								550,800,000,000.00	340,000,000	170,000,000	
SBSI14 On 07/12/2033 Spot Bond			3.39000	198.77916	3.39000	200.95364		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	46.54123	100.00000	46.42848		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.57376				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	61.11755	100.00000	60.96949				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				177.02681	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			2.30000	122.88415	2.30000	137.77802				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	100.94823	6.50000	100.93059				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	102.32169				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	102.47933				0.00	280,000,000	70,000,000
Total SHS04 SPOT										0.00	280,000,000	70,000,000
Total For SHS04										0.00	280,000,000	70,000,000
SHS05 On 29/06/2017 Spot Bond			9.47500	102.83650	9.47500	102.81049				0.00	0	10,000,000,000
Total SHS05 SPOT										0.00	0	10,000,000,000
Total For SHS05										0.00	0	10,000,000,000
SHS05/ On 29/06/2017 Spot Bond			8.75000	103.57216	8.75000	103.54793				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.91680				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS11L On 19/11/2016 Spot Bond			100.00000	81.41593	100.00000	81.23620			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	108.88500	10.00000	108.85700			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.72540			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.65395			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	93.96244	100.00000	93.72928			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	66.47553	100.00000	66.31449			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			9.57500	102.81793	9.57500	102.79179			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.48133			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.41762			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.46476			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			10.75000	101.02814	10.75000	100.99924			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.46476			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.74667			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	17.72400	100.00000	17.68107			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			8.69500	102.85975	8.69500	102.83571		19,824,600,000,000.00	2,280,000,000	1,140,000,000	
Total SLI2 SPOT								19,824,600,000,000.00	2,280,000,000	1,140,000,000	
Total For SLI2								19,824,600,000,000.00	2,280,000,000	1,140,000,000	
SLI3 On 15/08/2018 Spot Bond			10.18500	99.52590	10.18500	99.49875		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			9.37500	100.26496	9.37500	100.24000		70,687,500,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								70,687,500,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								70,687,500,000,000.00	7,540,000,000	3,770,000,000	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.17268		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			11.81500	45.41042	11.81500	101.17631		0.00	0	1,539,400,000	
Total SNT03 SPOT								0.00	0	1,539,400,000	
Total For SNT03								0.00	0	1,539,400,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.01150		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	100.24418		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	
Total For SPDA4								0.00	0	0	
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.01034		0.00	0	0	
Total SPDA5 SPOT								0.00	0	0	
Total For SPDA5								0.00	0	0	
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.01199		0.00	0	0	
Total SPDA6 SPOT								0.00	0	0	
Total For SPDA6								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.49414			0.00	640,000,000	320,000,000
Total SPG001 SPOT									0.00	640,000,000	320,000,000
Total For SPG001									0.00	640,000,000	320,000,000
SSA01 On 28/06/2016 Spot Bond			8.67500	104.02385	8.67500	103.99931			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.96381			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			10.52500	93.18253	10.52500	93.15642		12,630,000,000,000.00	1,200,000,000	4,000,000,000	
Total SSA06 SPOT								12,630,000,000,000.00	1,200,000,000	4,000,000,000	
Total For SSA06								12,630,000,000,000.00	1,200,000,000	4,000,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.85602			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	101.49700			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.79038			0.00	1,072,400,000	268,100,000
Total SSN003 SPOT									0.00	1,072,400,000	268,100,000
Total For SSN003									0.00	1,072,400,000	268,100,000
SSN00 On 31/03/2021 Spot Bond			10.42000	87.34487	10.42000	87.32064			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			10.42000	87.34487	10.42000	87.32064			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			10.13500	94.03863	10.13500	94.01309			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.73332			0.00	1,400,000,000	350,000,000
Total SSN008 SPOT									0.00	1,400,000,000	350,000,000
Total For SSN008									0.00	1,400,000,000	350,000,000
SSN00 On 15/09/2017 Spot Bond			8.85500	100.88651	8.85500	100.86276			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN01: On 31/01/2025 Spot Bond			2.62000	117.43099	2.62000	117.81930				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	99.84275	9.61500	99.81714				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	100.64776	8.50000	100.00000				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			11.40000	99.06688	11.40000	99.03687				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	99.84842				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			11.67000	69.14454	11.67000	69.12335				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.87666				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	100.90535				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.47338				0.00	280,000,000	70,000,000
Total SSN027 SPOT										0.00	280,000,000	70,000,000
Total For SSN027										0.00	280,000,000	70,000,000
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	94.44078				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	102.24924				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.04635				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.70887				0.00	0	0
Total SSN03 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	99.83163				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	100.23138				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 18/08/2016 Spot Bond				100.00000	0.00000	100.19488				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	100.00000				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY129C On 10/06/2016 Spot Bond				100.00000	0.00000	99.69687				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	99.55451				0.00	0	0
Total SY1291 SPOT										0.00	0	0
Total For SY1291										0.00	0	0
SY1297 On 19/07/2016 Spot Bond				100.00000	0.00000	98.87630				0.00	0	0
Total SY1297 SPOT										0.00	0	0
Total For SY1297										0.00	0	0
SY129€ On 26/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	11,800,000,000
Total SY1298 SPOT										0.00	0	11,800,000,000
Total For SY1298										0.00	0	11,800,000,000
SY129€ On 28/07/2016 Spot Bond				100.00000	0.00000	98.67910				0.00	0	0
Total SY1299 SPOT										0.00	0	0
Total For SY1299										0.00	0	0
SY130C On 03/06/2016 Spot Bond				100.00000	0.00000	99.83507				0.00	0	0
Total SY1300 SPOT										0.00	0	0
Total For SY1300										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1301 On 24/05/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1301 SPOT									0.00	0	0
Total For SY1301									0.00	0	0
SY1303 On 20/06/2016 Spot Bond			100.00000	93.83033	100.00000	93.58974		460,000,000,000,000.00	104,600,000,000	49,800,000,000	
Total SY1303 SPOT								10,000,000,000,000.00	104,600,000,000	49,800,000,000	
Total For SY1303								10,000,000,000,000.00	104,600,000,000	49,800,000,000	
SY1304 On 27/06/2016 Spot Bond			100.00000	92.17172	100.00000	91.93955		0.00	0	0	
Total SY1304 SPOT								0.00	0	0	
Total For SY1304								0.00	0	0	
SZ25 On 30/09/2025 Spot Bond			10.03000	95.22401	10.03000	95.19855		0.00	0	0	
Total SZ25 SPOT								0.00	0	0	
Total For SZ25								0.00	0	0	
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.01158		0.00	0	0	
Total T12A10 SPOT								0.00	0	0	
Total For T12A10								0.00	0	0	
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.01447		0.00	0	0	
Total T12A11 SPOT								0.00	0	0	
Total For T12A11								0.00	0	0	
T12A12 On 21/02/2048 Spot Bond			10.36500	87.76635	10.36500	98.73294		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	100.07161		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	100.07452		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			10.26500	100.63981	10.26500	102.97461		0.00	0	0	
Total T13A12 SPOT								0.00	0	0	
Total For T13A12								0.00	0	0	
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.06885		0.00	0	0	
Total T13A13 SPOT								0.00	0	0	
Total For T13A13								0.00	0	0	
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.07161		0.00	0	0	
Total T13A14 SPOT								0.00	0	0	
Total For T13A14								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.07437			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			10.36500	100.03050	10.36500	99.65331			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.70513			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	101.44579			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	101.00073			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
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.17633			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	101.20202			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.22314			0.00	0	0
Total TFS137 SPOT									0.00	0	0
Total For TFS137									0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.64609			0.00	0	400,000,000
Total TFS138 SPOT									0.00	0	400,000,000
Total For TFS138									0.00	0	400,000,000
TFS84 On 28/07/2016 Spot Bond			7.89500	102.96911	7.89500	102.94714			0.00	0	0
Total TFS84 SPOT									0.00	0	0
Total For TFS84									0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.90531			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.14150			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.78105	7.83000	102.75937			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.89400			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.91970			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	92.04117	7.39000	102.60511			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.89400			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.91970			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	92.27491	7.16000	102.52444			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.97005			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.96594			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.06450			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.05116			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.45329				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.40736				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	100.89297				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	100.92586				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	103.09877	8.73000	103.07457				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.69687				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	100.91970				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			9.85500	85.53132	9.85500	99.75370				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.57490				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	100.91970				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	100.97210				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	100.96080				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B On 18/07/2041 Spot Bond				100.00000	0.00000	100.95669				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	101.06243				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.05833				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.02241				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	101.38179				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.38588				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.36545				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.01075				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.01281				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			10.31500	98.55780	10.31500	99.27825				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.01158				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	100.01447				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A6 On 21/08/2019 Spot Bond			10.22500	97.68033	10.22500	97.65357				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.01116				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	100.01447				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			10.33500	81.26668	10.33500	96.68635				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.01818				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	100.01818				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.01818				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.01818				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.02477				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.02477				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.02477				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.02469				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.05144			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	100.05144			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.20517			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	100.05095			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.00967			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.01149			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	100.01438			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			10.46500	96.27408	10.46500	98.56186			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.00976			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.01157			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	100.01480			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			10.35500	99.26352	10.35500	100.04533			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.06885				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.01808				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.01816				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	100.07869				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.07712				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.02381				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.02446				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.08261				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.08417				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.05073				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.05073				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.10977				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.10862				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.92073				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	6.35455	101.06155	6.33884				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond			100.00000	89.28233	100.00000	89.06873				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	100.96583				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	100.91559				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	100.92073				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.91559			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	100.97211			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	100.97211			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	100.97211			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	101.05424			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	101.07476			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	101.04911			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	101.45842			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	101.48393			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	101.47373			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			10.53500	88.04921	10.53500	87.98740		10,535,000,000,000.00	1,000,000,000	10,000,000,000	
Total TL20 SPOT								10,535,000,000,000.00	1,000,000,000	10,000,000,000	
Total For TL20								10,535,000,000,000.00	1,000,000,000	10,000,000,000	
TL20/R: On 22/02/2020 Spot Bond			100.00000	14.21575	100.00000	14.18886		0.00	0	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	108.88500	10.00000	108.85700		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			8.85500	100.85188	8.85500	100.82814			207,822,000,000,000.00	136,400,000,000	39,200,000,000
Total TN17 SPOT									17,822,000,000,000.00	136,400,000,000	39,200,000,000
Total For TN17									17,822,000,000,000.00	136,400,000,000	39,200,000,000
TN20 On 17/09/2020 Spot Bond			10.35000	102.50536	10.35000	102.47725			045,484,550,000,000.00	101,013,000,000	33,387,224,304
Total TN20 SPOT									15,484,550,000,000.00	101,013,000,000	33,387,224,304
Total For TN20									15,484,550,000,000.00	101,013,000,000	33,387,224,304
TN20U On 14/04/2020 Spot Bond			100.00000	3.90969	100.00000	3.90012			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			10.86500	100.27591	10.86500	100.24708			456,134,430,000,000.00	41,982,000,000	20,942,400,000
Total TN23 SPOT									16,134,430,000,000.00	41,982,000,000	20,942,400,000
Total For TN23									16,134,430,000,000.00	41,982,000,000	20,942,400,000
TN25 On 19/08/2025 Spot Bond			11.39000	91.89985	11.39000	91.87189			619,616,000,000,000.00	54,400,000,000	24,100,000,000
Total TN25 SPOT									19,616,000,000,000.00	54,400,000,000	24,100,000,000
Total For TN25									19,616,000,000,000.00	54,400,000,000	24,100,000,000
TN27 On 14/11/2027 Spot Bond			11.40500	84.50051	11.40500	84.47504			187,042,000,000,000.00	16,400,000,000	9,200,000,000
Total TN27 SPOT									17,042,000,000,000.00	16,400,000,000	9,200,000,000
Total For TN27									17,042,000,000,000.00	16,400,000,000	9,200,000,000
TN30 On 09/10/2030 Spot Bond			11.89000	91.88106	11.89000	91.85207			41,615,000,000,000.00	3,500,000,000	7,000,000,000
Total TN30 SPOT									11,615,000,000,000.00	3,500,000,000	7,000,000,000
Total For TN30									11,615,000,000,000.00	3,500,000,000	7,000,000,000
TN40 On 09/10/2040 Spot Bond			12.12000	90.71828	12.12000	90.68912			0.00	0	5,800,000,000
Total TN40 SPOT									0.00	0	5,800,000,000
Total For TN40									0.00	0	5,800,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	101.72249			0.00	0	19,000,000,000
Total TNF16 SPOT									0.00	0	19,000,000,000
Total For TNF16									0.00	0	19,000,000,000
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	99.85028			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond			100.00000		0.00000	100.28536			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	100.24756				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	100.32548				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.24782				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.25319				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.26124				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	108.88500	10.00000	108.85700				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	101.22571				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	101.20540				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	100.93231				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	99.91036				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			10.35000	96.93956	10.35000	96.91269				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.89298	10.00000	99.86623				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	99.89564	9.75000	99.86957				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	9.89725	100.00000	9.87172				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.69283				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.77435				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			10.61500	101.00697	10.61500	101.05700				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.90367				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	102.16218				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	102.75805				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.65503				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	101.74463				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	9.17381	100.00000	9.15159				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.77173	100.00000	9.74806				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.79440				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	10.13049	100.00000	10.10595				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.80435				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.42945	100.00000	10.40418				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	102.08293				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	14.07677	100.00000	14.04267				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.69906				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	18.08284	100.00000	18.03903				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	15.31170	100.00000	15.27461				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	2.40420	100.00000	2.39838				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
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	100.00000			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	99.72747			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	98.37700			0.00	6,000,000,000	3,000,000,000
Total TSP195 SPOT									0.00	6,000,000,000	3,000,000,000
Total For TSP195									0.00	6,000,000,000	3,000,000,000
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	97.79517			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	97.30125			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	97.01314			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	96.31148			0.00	3,000,000,000	3,000,000,000
Total TSP199 SPOT									0.00	3,000,000,000	3,000,000,000
Total For TSP199									0.00	3,000,000,000	3,000,000,000
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	95.98700			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	98.54093			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	94.44375			0.00	0	0
Total TSP202 SPOT									0.00	0	0
Total For TSP202									0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	100.25203			0.00	0	0
Total TSP203 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP203										0.00	0	0
TSP20 On 01/09/2016 Spot Bond				100.00000	0.00000	97.90467				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	93.63988				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	93.50530				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	92.44015				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP20 On 10/11/2016 Spot Bond				100.00000	0.00000	96.35702				0.00	0	0
Total TSP208 SPOT										0.00	0	0
Total For TSP208										0.00	0	0
TSP20 On 11/05/2017 Spot Bond				100.00000	0.00000	92.13573				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP21 On 25/05/2017 Spot Bond			100.00000	50.19026	100.00000	100.00000			875,350,000,000,000.00	28,753,500,000	19,000,000,000	
Total TSP210 SPOT									*5,350,000,000,000.00	28,753,500,000	19,000,000,000	
Total For TSP210									*5,350,000,000,000.00	28,753,500,000	19,000,000,000	
TTO011 On 28/08/2019 Spot Bond			100.00000	17.23622	100.00000	17.19354			0.00	0	0	
Total TTO01U SPOT									0.00	0	0	
Total For TTO01U									0.00	0	0	
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	100.00000			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	101.50618			0.00	0	0	
Total TWC138 SPOT									0.00	0	0	
Total For TWC138									0.00	0	0	
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	100.55360			0.00	0	0	
Total TWC148 SPOT									0.00	0	0	
Total For TWC148									0.00	0	0	
TWC15 On 26/05/2016 Spot Bond				100.00000	0.00000	101.58578			0.00	0	0	
Total TWC159 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC159										0.00	0	0
TWC16 On 03/06/2016 Spot Bond				100.00000	0.00000	101.50660				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	101.38567				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	99.88985				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	100.00000				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	100.04299				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	101.37711				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	101.18997				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	100.95548				0.00	0	0
Total TWC167 SPOT										0.00	0	0
Total For TWC167										0.00	0	0
TWC16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.92008				0.00	0	0
Total TWC169 SPOT										0.00	0	0
Total For TWC169										0.00	0	0
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.93079				0.00	0	0
Total TWC170 SPOT										0.00	0	0
Total For TWC170										0.00	0	0
TWC17 On 25/07/2016 Spot Bond				100.00000	0.00000	100.76685				0.00	0	0
Total TWC171 SPOT										0.00	0	0
Total For TWC171										0.00	0	0
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	100.47856				0.00	0	0
Total TWC172 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC172									0.00	0	0
TWC17 On 15/08/2016 Spot Bond				100.00000	0.00000	100.34192			0.00	0	0
Total TWC173 SPOT									0.00	0	0
Total For TWC173									0.00	0	0
TWC17 On 17/08/2016 Spot Bond				100.00000	0.00000	100.29948			0.00	0	0
Total TWC174 SPOT									0.00	0	0
Total For TWC174									0.00	0	0
TWC17 On 19/08/2016 Spot Bond				100.00000	0.00000	100.06411			0.00	0	0
Total TWC175 SPOT									0.00	0	0
Total For TWC175									0.00	0	0
TWC17 On 23/06/2016 Spot Bond				100.00000	0.00000	100.06192			0.00	0	0
Total TWC176 SPOT									0.00	0	0
Total For TWC176									0.00	0	0
TWC17 On 22/08/2016 Spot Bond			100.00000	83.90155	100.00000	80.57395		690,000,000,000,000.00	56,900,000,000	56,900,000,000	
Total TWC177 SPOT								10,000,000,000,000.00	56,900,000,000	56,900,000,000	
Total For TWC177								10,000,000,000,000.00	56,900,000,000	56,900,000,000	
TWC17 On 24/08/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978		0.00	0	0	
Total TWC179 SPOT								0.00	0	0	
Total For TWC179								0.00	0	0	
TWCJ2 On 27/05/2016 Spot Bond				100.00000	0.00000	102.00638		0.00	0	0	
Total TWCJ25 SPOT								0.00	0	0	
Total For TWCJ25								0.00	0	0	
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.87629		0.00	0	0	
Total TWCJ26 SPOT								0.00	0	0	
Total For TWCJ26								0.00	0	0	
TWCM2 On 27/05/2016 Spot Bond				102.19402	0.00000	101.85967		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	0.00000	100.81382		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			10.25000	104.13123	10.25000	104.10294		820,000,000,000.00	80,000,000	40,000,000	
Total UG21 SPOT								820,000,000,000.00	80,000,000	40,000,000	
Total For UG21								820,000,000,000.00	80,000,000	40,000,000	
UG26 On 09/03/2026 Spot Bond			11.33000	102.27336	11.33000	102.24273		0.00	0	0	
Total UG26 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.79540	100.00000	8.77781				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.11211	100.00000	8.09225				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.41122	100.00000	8.39062				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.74140	100.00000	8.71999				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.64079	100.00000	10.59776				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.59526	100.00000	8.57806				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.02135	100.00000	8.00170				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.20065	100.00000	8.18057				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.51277	100.00000	8.49193				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	10.37015	100.00000	10.32821				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	100.50649				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	99.75438				0.00	0	0
Total VKC15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC15										0.00	0	0
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	101.27019				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	32.11182	100.00000	32.03317				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.41939				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	101.39427				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.41343				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.87575				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.44131				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.26561	100.00000	8.24906				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	7.77459	100.00000	7.75554				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.54670	100.00000	9.52332				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	4.93686	100.00000	4.92477				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	10.42575	100.00000	10.38359				0.00	0	0
Total VPA05U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VPA05U									0.00	0	0
VPB01 On 20/01/2023 Spot Bond			100.00000	8.06546	100.00000	8.04931			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02 On 20/04/2023 Spot Bond			100.00000	7.68381	100.00000	7.66500			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03 On 20/10/2023 Spot Bond			100.00000	9.75748	100.00000	9.73359			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04 On 20/01/2024 Spot Bond			100.00000	4.70824	100.00000	4.69671			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05 On 20/04/2024 Spot Bond			100.00000	10.09332	100.00000	10.05251			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
WRS1 On 25/11/2029 Spot Bond			100.00000	0.00073	100.00000	0.00073			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.83500	99.93564	7.83500	99.91421			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			1.19000	249.97116	1.19000	249.85463			0.00	0	4,000,000
Total WS05 SPOT									0.00	0	4,000,000
Total For WS05									0.00	0	4,000,000
WSP2 On 28/05/2017 Spot Bond			8.44500	100.49888	8.44500	100.47605		33,780,000,000,000.00	4,000,000,000	2,110,000,000	
Total WSP2 SPOT								33,780,000,000,000.00	4,000,000,000	2,110,000,000	
Total For WSP2								33,780,000,000,000.00	4,000,000,000	2,110,000,000	
WSP3 On 28/05/2019 Spot Bond			8.93500	100.14375	8.93500	100.11970		0.00	0	750,000,000	
Total WSP3 SPOT								0.00	0	750,000,000	
Total For WSP3								0.00	0	750,000,000	
WSP4 On 28/05/2020 Spot Bond			9.34000	98.86165	9.34000	98.83686		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			9.56500	97.77028	9.56500	97.74519		0.00	0	270,000,000	
Total WSP5 SPOT								0.00	0	270,000,000	

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 WSP5									0.00	0	270,000,000
Z083 On 30/09/2019 Spot Bond			8.33000	76.12609	8.33000	76.10920			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	75.88358	100.00000	75.72614			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									2.57e+017	644,913,544,100	336,853,902,604
Total for SPOT :									2.57e+017	644,913,544,100	336,853,902,604
Total Futures									2.57e+017	644,913,551,955	336,854,647,715
Total Options									26 881 950.00	10,000	59,015
Grand Total:									2.57e+017	644,913,561,955	336,854,706,730